

QUARTERLY STATEMENT

OF THE

**Life Insurance Company of the
Southwest**

Of

Addison

in the state of TX

to the Insurance Department

of the State of

For the Period Ended

March 31, 2021

2021

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



QUARTERLY STATEMENT

As of March 31, 2021
of the Condition and Affairs of the

Life Insurance Company of the Southwest

NAIC Group Code.....634, 634 (Current Period) (Prior Period)	NAIC Company Code..... 65528	Employer's ID Number..... 75-0953004
Organized under the Laws of TX	State of Domicile or Port of Entry TX	Country of Domicile US
Licensed as Business Type:	Life, Accident & Health	
Incorporated/Organized..... March 7, 1955	Commenced Business..... January 2, 1956	
Statutory Home Office	15455 Dallas Parkway .. Addison .. TX .. US .. 75001 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	
Main Administrative Office	15455 Dallas Parkway .. Addison .. TX .. US .. 75001 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	214-638-7100 <i>(Area Code) (Telephone Number)</i>
Mail Address	1 National Life Drive .. Montpelier .. VT .. US .. 05604 <i>(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)</i>	
Primary Location of Books and Records	1 National Life Drive .. Montpelier .. VT .. US .. 05604 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	802-229-3333 <i>(Area Code) (Telephone Number)</i>
Internet Web Site Address	www.nationallife.com	
Statutory Statement Contact	Jaime Lauren Steinhart <i>(Name)</i>	802-229-3770 <i>(Area Code) (Telephone Number) (Extension)</i>
	StateReporting@nationallife.com <i>(E-Mail Address)</i>	802-229-7282 <i>(Fax Number)</i>

OFFICERS

Name	Title	Name	Title
1. Mehran (nmn) Assadi	Chairman, President & CEO	2. Eric Gustave Sandberg #	SVP, Chief Financial Officer & Chief Risk Officer
3. Lisa Francesca Muller	Senior Counsel & Secretary	4. Robert Earl Cotton	VP & Chief Operating Officer

OTHER

William David Whitsell	SVP & Executive Chief Underwriter	Jason Joseph Diron	SVP & Chief Investment Officer
Nimesh (nmn) Mehta	SVP & Chief Information Officer	Mark (nmn) Benjamin	SVP & Chief People Officer
Achim Bernd Schwetlick	SVP	Matthew Charles Frazee	SVP
Ataollah (nmn) Azarshahi	SVP	Christopher Brett Zimmerman	SVP & General Counsel
Michael Hudson Crawford	VP & Chief Actuary & Appointed Actuary	David Brian Soccodato	VP, Controller & Tax Officer
Ian Andrew McKenny	VP & Assistant General Counsel	Stephanie Lynn Burmester	VP
Rebecca Palmer	VP & Chief Information Security Officer	Elizabeth Hill MacGowan	VP
Louis Don Puglisi	VP	Pamela Newcomb Blalock	VP
Eric (nmn) Lopez	VP	Angela Marie McCraw	VP
Alfred Joseph Foice	VP	Gregory Mark Mateja #	VP & Treasurer

DIRECTORS OR TRUSTEES

Mehran (nmn) Assadi	Elizabeth Hill MacGowan	Angela Marie McCraw	Robert Earl Cotton
Stephanie Lynn Burmester			

State of..... Vermont
County of..... Washington

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 in lieu of or in addition to the enclosed statement.

DocuSigned by: <u>Mehran Assadi</u> 9D33DAA5D57F4AC... (Signature)	DocuSigned by: <u>Eric Sandberg</u> 39F2A9083B0D46B... (Signature)	DocuSigned by: <u>Lisa F. Muller</u> 3FF4DF283EDF4F9... (Signature)
Mehran (nmn) Assadi 1. (Printed Name) Chairman, President & CEO (Title)	Eric Gustave Sandberg 2. (Printed Name) SVP, Chief Financial Officer & Chief Risk Officer (Title)	Lisa Francesca Muller 3. (Printed Name) Senior Counsel & Secretary (Title)

Subscribed and sworn to before me
This 26th day of April 2021

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 _____

Janice D. Ellis

ASSETS

	Current Statement Date			4
	1	2	3	December 31 Prior Year Net Admitted Assets
	Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....	17,814,507,469	0	17,814,507,469	17,415,511,446
2. Stocks:				
2.1 Preferred stocks.....	13,445,225	0	13,445,225	7,050,000
2.2 Common stocks.....	80,235,195	0	80,235,195	86,390,619
3. Mortgage loans on real estate:				
3.1 First liens.....	3,684,220,141	0	3,684,220,141	3,513,996,978
3.2 Other than first liens.....	36,296,296	0	36,296,296	36,390,753
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....	0	0	0	0
4.2 Properties held for the production of income (less \$.....0 encumbrances).....	0	0	0	0
4.3 Properties held for sale (less \$.....0 encumbrances).....	0	0	0	0
5. Cash (\$....47,508,261), cash equivalents (\$....8,600,000) and short-term investments (\$.....0).....	56,108,261	0	56,108,261	63,504,824
6. Contract loans (including \$.....0 premium notes).....	482,024,972	0	482,024,972	476,694,775
7. Derivatives.....	2,592,053,363	0	2,592,053,363	2,700,631,557
8. Other invested assets.....	1,064,497,807	0	1,064,497,807	1,005,163,843
9. Receivables for securities.....	0	0	0	0
10. Securities lending reinvested collateral assets.....	0	0	0	0
11. Aggregate write-ins for invested assets.....	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11).....	25,823,388,730	0	25,823,388,730	25,305,334,794
13. Title plants less \$.....0 charged off (for Title insurers only).....	0	0	0	0
14. Investment income due and accrued.....	189,020,203	0	189,020,203	177,329,915
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	1,033,550	0	1,033,550	1,731,390
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums).....	25,083,158	0	25,083,158	25,074,532
15.3 Accrued retrospective premiums (\$.....0) and contracts subject to redetermination (\$.....0).....	0	0	0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	7,879,120	0	7,879,120	7,948,089
16.2 Funds held by or deposited with reinsured companies.....	1,439	0	1,439	4,066
16.3 Other amounts receivable under reinsurance contracts.....	0	0	0	0
17. Amounts receivable relating to uninsured plans.....	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon.....	5,576,593	0	5,576,593	11,325,310
18.2 Net deferred tax asset.....	152,813,420	65,439,274	87,374,146	83,033,978
19. Guaranty funds receivable or on deposit.....	511,983	0	511,983	511,983
20. Electronic data processing equipment and software.....	0	0	0	0
21. Furniture and equipment, including health care delivery assets (\$.....0).....	19,613	19,613	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates.....	0	0	0	0
23. Receivables from parent, subsidiaries and affiliates.....	32,375,247	0	32,375,247	31,564,203
24. Health care (\$.....0) and other amounts receivable.....	74,481,128	74,481,128	0	0
25. Aggregate write-ins for other than invested assets.....	232,057,847	707,751	231,350,096	224,600,370
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	26,544,242,029	140,647,766	26,403,594,264	25,868,458,631
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0	0
28. Total (Lines 26 and 27).....	26,544,242,029	140,647,766	26,403,594,264	25,868,458,631

DETAILS OF WRITE-INS

1101. Other Real Estate Deposits.....	0	0	0	0
1102.	0	0	0	0
1103.	0	0	0	0
1198. Summary of remaining write-ins for Line 11 from overflow page.....	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above).....	0	0	0	0
2501. Corporate Owned Life Insurance.....	229,932,544	0	229,932,544	224,518,022
2502. Items not allocated.....	1,573,098	155,546	1,417,552	82,348
2503. Miscellaneous.....	3,489	3,489	0	0
2598. Summary of remaining write-ins for Line 25 from overflow page.....	548,716	548,716	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	232,057,847	707,751	231,350,096	224,600,370

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$.....18,484,429,521 less \$.....0 included in Line 6.3 (including \$.....0 Modco Reserve).....	18,484,429,521	18,074,158,357
2. Aggregate reserve for accident and health contracts (including \$.....0 Modco Reserve).....	389,830	397,105
3. Liability for deposit-type contracts (including \$.....0 Modco Reserve).....	2,110,380,562	2,181,504,529
4. Contract claims:		
4.1 Life.....	53,274,827	42,381,368
4.2 Accident and health.....	10,000	10,000
5. Policyholders' dividends/refunds to members \$.....0 and coupons \$.....0 due and unpaid.....	0	0
6. Provision for policyholders' dividends/refunds to members and coupons payable in following calendar year - estimated amounts:		
6.1 Policyholder's dividends/refunds to members apportioned for payment (including \$.....0 Modco).....	169,975	130,249
6.2 Policyholder's dividends/refunds to members not yet apportioned (including \$.....0 Modco).....	0	0
6.3 Coupons and similar benefits (including \$.....0 Modco).....	0	0
7. Amount provisionally held for deferred dividend policies not included in Line 6.....	0	0
8. Premiums and annuity considerations for life and accident and health contracts received in advance less \$.....0 discount; including \$.....0 accident and health premiums.....	195,254	194,454
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts.....	1,415,639	79,813
9.2 Provision for experience rating refunds, including the liability of \$.....0 accident and health experience rating refunds of which \$.....0 is for medical loss ratio rebate per the Public Health Service Act.....	0	0
9.3 Other amounts payable on reinsurance, including \$.....0 assumed and \$.....0 ceded.....	0	0
9.4 Interest Maintenance Reserve.....	56,830,939	55,766,367
10. Commissions to agents due or accrued - life and annuity contracts \$.....0, accident and health \$.....0 and deposit-type contract funds \$.....0.....	2,894,136	6,877,488
11. Commissions and expense allowances payable on reinsurance assumed.....	0	0
12. General expenses due or accrued.....	14,397,984	13,983,217
13. Transfers to Separate Accounts due or accrued (net) (including \$.....0 accrued for expense allowances recognized in reserves, net of reinsured allowances).....	0	0
14. Taxes, licenses and fees due or accrued, excluding federal income taxes.....	5,068,437	3,736,945
15.1 Current federal and foreign income taxes, including \$.....0 on realized capital gains (losses).....	0	0
15.2 Net deferred tax liability.....	0	0
16. Unearned investment income.....	1,249,145	1,232,540
17. Amounts withheld or retained by reporting entity as agent or trustee.....	264,146	481,491
18. Amounts held for agents' account, including \$.....0 agents' credit balances.....	1,405,338	487,989
19. Remittances and items not allocated.....	42,958,270	33,914,524
20. Net adjustment in assets and liabilities due to foreign exchange rates.....	0	0
21. Liability for benefits for employees and agents if not included above.....	0	0
22. Borrowed money \$.....0 and interest thereon \$.....0.....	0	0
23. Dividends to stockholders declared and unpaid.....	0	0
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve.....	277,675,422	228,979,212
24.02 Reinsurance in unauthorized and certified (\$.....0) companies.....	0	0
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$.....0) reinsurers.....	0	0
24.04 Payable to parent, subsidiaries and affiliates.....	10,684,795	15,077,180
24.05 Drafts outstanding.....	0	0
24.06 Liability for amounts held under uninsured plans.....	0	0
24.07 Funds held under coinsurance.....	1,461,768,426	1,395,502,159
24.08 Derivatives.....	2,028,455,126	2,124,629,544
24.09 Payable for securities.....	137,997,626	19,565,123
24.10 Payable for securities lending.....	0	0
24.11 Capital notes \$.....0 and interest thereon \$.....0.....	0	0
25. Aggregate write-ins for liabilities.....	8,928,051	9,938,260
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25).....	24,700,843,447	24,209,027,911
27. From Separate Accounts statement.....	0	0
28. Total liabilities (Lines 26 and 27).....	24,700,843,447	24,209,027,911
29. Common capital stock.....	3,000,000	3,000,000
30. Preferred capital stock.....	0	0
31. Aggregate write-ins for other-than-special surplus funds.....	0	0
32. Surplus notes.....	30,000,000	30,000,000
33. Gross paid in and contributed surplus.....	584,496,410	584,496,410
34. Aggregate write-ins for special surplus funds.....	0	0
35. Unassigned funds (surplus).....	1,085,254,407	1,041,934,310
36. Less treasury stock, at cost:		
36.1 .....0.000 shares common (value included in Line 29 \$.....0).....	0	0
36.2 .....0.000 shares preferred (value included in Line 30 \$.....0).....	0	0
37. Surplus (Total Lines 31 + 32 + 33 + 34 + 35 - 36) (including \$.....0 in Separate Accounts Statement).....	1,699,750,817	1,656,430,720
38. Totals of Lines 29, 30 and 37.....	1,702,750,817	1,659,430,720
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3).....	26,403,594,264	25,868,458,631

DETAILS OF WRITE-INS

2501. LIHTC Commitments.....	1,169,777	1,394,371
2502. Uncashed Checks Pending Escheatment.....	6,497,681	7,298,826
2503. Guaranty Fund.....	924,235	925,719
2598. Summary of remaining write-ins for Line 25 from overflow page.....	336,357	319,344
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	8,928,051	9,938,260
3101.	0	0
3102.	0	0
3103.	0	0
3198. Summary of remaining write-ins for Line 31 from overflow page.....	0	0
3199. Totals (Lines 3101 thru 3103 plus 3198) (Line 31 above).....	0	0
3401.	0	0
3402.	0	0
3403.	0	0
3498. Summary of remaining write-ins for Line 34 from overflow page.....	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34 above).....	0	0

SUMMARY OF OPERATIONS

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts.....	775,235,789	598,883,463	2,639,382,168
2. Considerations for supplementary contracts with life contingencies.....	311,334	32,535	252,643
3. Net investment income.....	326,495,878	(107,534,039)	1,113,747,469
4. Amortization of Interest Maintenance Reserve (IMR).....	1,688,717	1,422,703	6,054,195
5. Separate Accounts net gain from operations excluding unrealized gains or losses.....	0	0	0
6. Commissions and expense allowances on reinsurance ceded.....	11,607,373	17,397,219	59,246,718
7. Reserve adjustments on reinsurance ceded.....	0	0	0
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts.....	0	0	0
8.2 Charges and fees for deposit-type contracts.....	0	0	0
8.3 Aggregate write-ins for miscellaneous income.....	460,390	25,371,989	61,084,108
9. Totals (Lines 1 to 8.3).....	1,115,799,481	535,573,870	3,879,767,301
10. Death benefits.....	52,108,030	26,892,824	149,820,570
11. Matured endowments (excluding guaranteed annual pure endowments).....	122,227	34,676	2,493,057
12. Annuity benefits.....	31,005,775	21,474,309	101,253,942
13. Disability benefits and benefits under accident and health contracts.....	260,889	415,218	1,429,079
14. Coupons, guaranteed annual pure endowments and similar benefits.....	0	0	0
15. Surrender benefits and withdrawals for life contracts.....	281,541,274	267,004,172	1,151,068,362
16. Group conversions.....	0	0	0
17. Interest and adjustments on contract or deposit-type contract funds.....	7,283,690	14,415,021	40,724,353
18. Payments on supplementary contracts with life contingencies.....	63,937	64,847	275,732
19. Increase in aggregate reserves for life and accident and health contracts.....	410,264,631	222,010,236	1,249,705,918
20. Totals (Lines 10 to 19).....	782,650,453	552,311,304	2,696,771,012
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only).....	169,680,451	138,632,559	606,011,978
22. Commissions and expense allowances on reinsurance assumed.....	0	0	0
23. General insurance expenses and fraternal expenses.....	59,165,734	58,410,434	229,609,719
24. Insurance taxes, licenses and fees, excluding federal income taxes.....	14,090,627	11,315,181	43,725,859
25. Increase in loading on deferred and uncollected premiums.....	3,695,627	1,961,068	11,531,669
26. Net transfers to or (from) Separate Accounts net of reinsurance.....	0	0	0
27. Aggregate write-ins for deductions.....	37,253,687	22,843,942	83,991,691
28. Totals (Lines 20 to 27).....	1,066,536,579	785,474,488	3,671,641,929
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28).....	49,262,902	(249,900,618)	208,125,372
30. Dividends to policyholders and refunds to members.....	60,932	26,153	130,473
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30).....	49,201,970	(249,926,771)	207,994,899
32. Federal and foreign income taxes incurred (excluding tax on capital gains).....	5,486,982	(32,243,570)	5,271,146
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).....	43,714,988	(217,683,201)	202,723,753
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$.....(758,365) (excluding taxes of \$.....731,887 transferred to the IMR).....	(1,120,914)	(3,588,649)	(40,383,460)
35. Net income (Line 33 plus Line 34).....	42,594,074	(221,271,850)	162,340,294
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year.....	1,659,430,724	1,515,606,084	1,515,606,084
37. Net income (Line 35).....	42,594,074	(221,271,850)	162,340,294
38. Change in net unrealized capital gains (losses) less capital gains tax of \$.....0.....	48,058,663	(13,860,185)	(538,676)
39. Change in net unrealized foreign exchange capital gain (loss).....	(4,989)	(442,807)	193,762
40. Change in net deferred income tax.....	4,340,168	43,353,084	32,077,312
41. Change in nonadmitted assets.....	1,152,585	1,727,364	(32,121,793)
42. Change in liability for reinsurance in unauthorized and certified companies.....	0	0	0
43. Change in reserve on account of change in valuation basis, (increase) or decrease.....	0	0	0
44. Change in asset valuation reserve.....	(48,696,210)	(18,609,663)	(43,809,555)
45. Change in treasury stock.....	0	0	0
46. Surplus (contributed to) withdrawn from Separate Accounts during period.....	0	0	0
47. Other changes in surplus in Separate Accounts Statement.....	0	0	0
48. Change in surplus notes.....	0	0	0
49. Cumulative effect of changes in accounting principles.....	0	0	0
50. Capital changes:			
50.1 Paid in.....	0	0	0
50.2 Transferred from surplus (Stock Dividend).....	0	0	0
50.3 Transferred to surplus.....	0	0	0
51. Surplus adjustment:			
51.1 Paid in.....	0	0	45,524,296
51.2 Transferred to capital (Stock Dividend).....	0	0	0
51.3 Transferred from capital.....	0	0	0
51.4 Change in surplus as a result of reinsurance.....	0	0	0
52. Dividends to stockholders.....	0	0	0
53. Aggregate write-ins for gains and losses in surplus.....	(4,124,195)	(5,638,619)	(19,841,000)
54. Net change in capital and surplus (Lines 37 through 53).....	43,320,097	(214,742,676)	143,824,640
55. Capital and surplus as of statement date (Lines 36 + 54).....	1,702,750,821	1,300,863,407	1,659,430,724
DETAILS OF WRITE-INS			
08.301. Miscellaneous Income.....	(1,978,702)	(863,543)	(8,436,087)
08.302. Change in COLI.....	5,414,523	3,239,929	8,216,498
08.303. Misc Income - MODCO Interest.....	(2,975,430)	22,995,604	61,303,697
08.398. Summary of remaining write-ins for Line 8.3 from overflow page.....	0	0	0
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above).....	460,390	25,371,989	61,084,108
2701. Funds Withheld Expense.....	37,253,230	23,113,975	84,260,311
2702. Miscellaneous Deductions.....	(154)	(282,549)	(282,533)
2703. Fines and Penalties.....	611	12,516	13,912
2798. Summary of remaining write-ins for Line 27 from overflow page.....	0	0	0
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above).....	37,253,687	22,843,942	83,991,691
5301. Ceding Commission.....	(4,124,195)	(5,638,619)	(19,841,000)
5302.	0	0	0
5303.	0	0	0
5398. Summary of remaining write-ins for Line 53 from overflow page.....	0	0	0
5399. Totals (Lines 5301 thru 5303 plus 5398) (Line 53 above).....	(4,124,195)	(5,638,619)	(19,841,000)

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.....	833,859,119	657,321,368	2,825,105,497
2. Net investment income.....	330,348,227	254,795,021	1,110,473,391
3. Miscellaneous income.....	1,011,977	28,759,621	71,501,988
4. Total (Lines 1 through 3).....	1,165,219,323	940,876,010	4,007,080,876
5. Benefit and loss related payments.....	384,707,032	367,186,563	1,525,410,538
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0
7. Commissions, expenses paid and aggregate write-ins for deductions.....	246,184,572	216,285,228	883,653,209
8. Dividends paid to policyholders.....	21,205	15,778	67,345
9. Federal and foreign income taxes paid (recovered) net of \$(758,365) tax on capital gains (losses).....	(288,213)	(3,171,383)	55,530,847
10. Total (Lines 5 through 9).....	630,624,596	580,316,186	2,464,661,939
11. Net cash from operations (Line 4 minus Line 10).....	534,594,727	360,559,824	1,542,418,937
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	698,340,225	496,490,776	1,903,856,107
12.2 Stocks.....	11,088,511	5,650,000	19,775,738
12.3 Mortgage loans.....	40,954,222	44,095,862	244,668,461
12.4 Real estate.....	0	0	0
12.5 Other invested assets.....	22,189,497	9,910,066	57,446,317
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	0	0	0
12.7 Miscellaneous proceeds.....	118,432,504	2,974,625	38,438,107
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	891,004,959	559,121,329	2,264,184,730
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	1,098,215,004	649,803,474	2,971,308,259
13.2 Stocks.....	9,878,050	1,581,900	6,902,640
13.3 Mortgage loans.....	211,082,921	155,264,607	570,008,555
13.4 Real estate.....	0	0	0
13.5 Other invested assets.....	41,906,183	43,602,234	194,258,019
13.6 Miscellaneous applications.....	29,026,008	175,847,924	164,136,886
13.7 Total investments acquired (Lines 13.1 to 13.6).....	1,390,108,166	1,026,100,139	3,906,614,360
14. Net increase or (decrease) in contract loans and premium notes.....	5,330,198	19,528,003	26,074,080
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	(504,433,405)	(486,506,813)	(1,668,503,709)
CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes.....	0	0	0
16.2 Capital and paid in surplus, less treasury stock.....	0	0	8,000,000
16.3 Borrowed funds.....	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....	(71,123,967)	42,808,828	61,078,835
16.5 Dividends to stockholders.....	0	0	0
16.6 Other cash provided (applied).....	33,566,081	139,208,438	115,744,821
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	(37,557,886)	182,017,266	184,823,656
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17).....	(7,396,564)	56,070,277	58,738,884
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	63,504,825	4,765,941	4,765,941
19.2 End of period (Line 18 plus Line 19.1).....	56,108,262	60,836,218	63,504,825

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

20.0001	0	0	0
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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	0
2. Ordinary life insurance.....	473,258,512	348,188,962	1,468,136,562
3. Ordinary individual annuities.....	356,011,531	329,322,080	1,409,329,322
4. Credit life (group and individual).....	0	0	0
5. Group life insurance.....	1,910	1,198	6,988
6. Group annuities.....	11,414,809	13,425,329	68,899,794
7. A&H - group.....	0	0	0
8. A&H - credit (group and individual).....	0	0	0
9. A&H - other.....	10,019	10,992	44,882
10. Aggregate of all other lines of business.....	0	0	0
11. Subtotal (Lines 1 through 10).....	840,696,781	690,948,560	2,946,417,548
12. Fraternal (Fraternal Benefit Societies Only).....	0	0	0
13. Subtotal (Lines 11 through 12).....	840,696,781	690,948,560	2,946,417,548
14. Deposit-type contracts.....	163,604	466,230	2,721,930
15. Total (Lines 13 and 14).....	840,860,385	691,414,790	2,949,139,478

DETAILS OF WRITE-INS

1001.	0	0	0
1002.	0	0	0
1003.	0	0	0
1098. Summary of remaining write-ins for Line 10 from overflow page.....	0	0	0
1099. Total (Lines 1001 thru 1003 plus 1098) (Line 10 above).....	0	0	0

NOTES TO FINANCIAL STATEMENTS**Note 1 – Summary of Significant Accounting Policies and Going Concern****A. Accounting Practices**

The financial statements of Life Insurance Company of the Southwest (“the Company”) are presented on the basis of accounting practices prescribed or permitted by the Texas Department of Insurance.

The Texas Department of Insurance recognizes only statutory accounting practices prescribed or permitted by the state of Texas for determining and reporting the financial condition and results of operations of an insurance company for determining its solvency under the Texas Insurance Law. The National Association of Insurance Commissioners’ (“NAIC”) Accounting Practices and Procedures manual (“NAIC SAP”) has been adopted as a component of prescribed or permitted practices by the State of Texas.

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

	SSAP #	F/S Page	F/S Line #	Current Year to Date	2020
NET INCOME					
(1) Life Insurance Company of the Southwest Company state basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	\$ 42,594,074	\$ 162,340,294
(2) State Prescribed Practices that are an increase/(decrease) from NAIC SAP				\$ 0	\$ 0
(3) State Permitted Practices that are an increase/(decrease) from NAIC SAP				\$ 0	\$ 0
(4) NAIC SAP (1 – 2 – 3 = 4)	XXX	XXX	XXX	\$ 42,594,074	\$ 162,340,294
SURPLUS					
(5) Life Insurance Company of the Southwest Company state basis (Page 3, line 38, Columns 1 & 2)	XXX	XXX	XXX	\$1,702,750,817	\$ 1,659,430,720
(6) State Prescribed Practices that are an increase/(decrease) from NAIC SAP				\$ 0	\$ 0
(7) State Permitted Practices that are an increase/(decrease) from NAIC SAP				\$ 0	\$ 0
(8) NAIC SAP (5 – 6 – 7 = 8)	XXX	XXX	XXX	\$1,702,750,817	\$ 1,659,430,720

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

No significant changes

C. Accounting Policy

(1) Basis for Short-Term Investments

No significant changes

(2) Basis for Bonds, Mandatory Convertible Securities, SVO-Identified Investments and Amortization Method

Bonds not backed by other loans are stated at amortized cost using the interest method. Securities deemed to be other-than-temporarily impaired are written down to their fair value.

(3) Basis for Common Stocks

No significant changes

(4) Basis for Preferred Stocks

No significant changes

(5) Basis for Mortgage Loans

No significant changes

(6) Basis for Loan-Backed Securities and Adjustment Methodology

Loan-backed securities and structured securities are stated at the lower of amortized cost or fair market value. The retrospective adjustment method is used to value all securities except for interest only securities or securities where the yield had become negative, which are valued using the prospective method.

(7) Accounting Policies for Investments in Subsidiaries, Controlled and Affiliated Entities

No significant changes

(8) Accounting Policies for Investments in Joint Ventures, Partnerships and Limited Liability Entities

No significant changes

(9) Accounting Policies for Derivatives

No significant changes

(10) Anticipated Investment Income Used in Premium Deficiency Calculation

No significant changes

(11) Management’s Policies and Methodologies for Estimating Liabilities for Losses and Loss/Claim Adjustment Expenses

No significant changes

(12) Changes in the Capitalization Policy and Predefined Thresholds from Prior Period

No significant changes

(13) Method Used to Estimate Pharmaceutical Rebate Receivables

No significant changes

D. Going Concern

N/A

NOTES TO FINANCIAL STATEMENTS**Note 2 – Accounting Changes and Corrections of Errors**

NONE

Note 3 – Business Combinations and Goodwill

NONE

Note 4 – Discontinued Operations

NONE

Note 5 – Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans

No significant changes

B. Debt Restructuring

NONE

C. Reverse Mortgages

NONE

D. Loan-Backed Securities

(1) Description of Sources Used to Determine Prepayment Assumptions

Prepayment assumptions used in the calculation of the effective yield and valuation of loan-backed bonds and structured securities are based on available industry sources and information provided by lenders. The retrospective adjustment methodology is used for the valuation of securities held by the Company.

(2) Securities with Recognized Other-Than-Temporary Impairments

All securities within the scope of this statement with a recognized other-than-temporary impairment, disclosed in the aggregate, classified on the basis for the other-than-temporary impairment:

	1 Amortized Cost Basis Before Other-than- Temporary Impairment	2a		2b	3 Fair Value 1 – (2a + 2b)
		Interest	Non- Interest		
OTTI recognized 1 st Quarter					
a. Intent to sell	\$ 0	\$ 0	\$ 0	\$ 0	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	0	0	0	0	0
c. Total 1 st Quarter	\$ 0	\$ 0	\$ 0	\$ 0	0
OTTI recognized 2 nd Quarter					
d. Intent to sell	\$ 0	\$ 0	\$ 0	\$ 0	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	0	0	0	0	0
f. Total 2 nd Quarter	\$ 0	\$ 0	\$ 0	\$ 0	0
OTTI recognized 3 rd Quarter					
g. Intent to sell	\$ 0	\$ 0	\$ 0	\$ 0	0
g. 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	0	0	0	0
i. Total 3 rd Quarter	\$ 0	\$ 0	\$ 0	\$ 0	0
OTTI recognized 4 th Quarter					
j. Intent to sell	\$ 0	\$ 0	\$ 0	\$ 0	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	0	0	0	0
l. Total 4 th Quarter	\$ 0	\$ 0	\$ 0	\$ 0	0
m. Annual aggregate total	XXX	\$ 0	\$ 0	\$ 0	XXX

(3) Recognized OTTI securities

1 CUSIP	2 Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	3 Present Value of Projected Cash Flows	4 Recognized Other-Than- Temporary Impairment	5 Amortized Cost After Other-Than- Temporary Impairment	6 Fair Value at Time of OTTI	7 Date of Financial Statement Where Reported
	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	
Total			\$ 0			

NOTES TO FINANCIAL STATEMENTS

- (4) All impaired securities (fair value is less than cost or amortized cost) for which an other-than-temporary impairment has not been recognized in earnings as a realized loss (including securities with a recognized other-than-temporary impairment for non-interest related declines when a non-recognized interest related impairment remains):

a. The aggregate amount of unrealized losses:	1. Less than 12 Months	\$ (7,876,747)
	2. 12 Months or Longer	\$ (2,063,407)
b. The aggregate related fair value of securities with unrealized losses:	1. Less than 12 Months	\$ 51,760,901
	2. 12 Months or Longer	\$ 28,455,500

- (5) Information Investor Considered in Reaching Conclusion that Impairments are Not Other-Than-Temporary
The evaluation of securities for impairment is both a quantitative and qualitative process. Evaluation includes but is not limited to, general economic conditions, the issuer's financial condition and/or future prospects, the effects of changes in interest rates or credit spreads, and the expected recovery period. The process incorporates information from third-party sources along with certain internal assumptions and judgments regarding future performance. Where possible, data is benchmarked against third-party sources.

- E. Dollar Repurchase Agreements and/or Securities Lending Transactions
NONE
- F. Repurchase Agreements Transactions Accounted for as Secured Borrowing
NONE
- G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing
NONE
- H. Repurchase Agreements Transactions Accounted for as a Sale
NONE
- I. Reverse Repurchase Agreements Transactions Accounted for as a Sale
NONE
- J. Real Estate
No significant changes
- K. Low-Income Housing Tax Credits (LIHTC)
No significant changes
- L. Restricted Assets
No significant changes
- M. Working Capital Finance Investments
NONE
- N. Offsetting and Netting of Assets and Liabilities
NONE
- O. 5GI Securities
NONE
- P. Short Sales
N/A
- Q. Prepayment Penalty and Acceleration Fees
No significant changes
- R. Reporting Entity's Share of Cash Pool by Asset Type
No significant changes

Note 6 – Joint Ventures, Partnerships and Limited Liability Companies

No significant changes

Note 7 – Investment Income

No significant changes

Note 8 – Derivative Instruments

No significant changes

Note 9 – Income Taxes

No significant changes

Note 10 – Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties

No significant changes

Note 11 – Debt

- A. Debt Including Capital Notes

No significant changes

NOTES TO FINANCIAL STATEMENTS**B. FHLB (Federal Home Loan Bank) Agreements****(1) Information on the Nature of the Agreement**

The Company is a member of the Federal Home Loan Bank (FHLB) of Dallas which provides the Company with access to a secured asset-based borrowing capacity. It is part of the Company's strategy to utilize this borrowing capacity for funding agreements and for backup liquidity. The Company has received advances from FHLB in the form of funding agreements, which are included in the liability for deposit-type contracts. The proceeds of the FHLB funding agreements have been invested in fixed-rate and floating-rate assets.

(2) FHLB Capital Stock**a. Aggregate Totals****1. Current Year to Date**

	1 Total 2 + 3	2 General Account	3 Separate Accounts
(a) Membership Stock – Class A	\$ 0	\$ 0	\$ 0
(b) Membership Stock – Class B	7,000,000	7,000,000	0
(c) Activity Stock	62,339,800	62,339,800	0
(d) Excess Stock	4,011,600	4,011,600	0
(e) Aggregate Total (a+b+c+d)	\$ 73,351,400	\$ 73,351,400	\$ 0
(f) Actual or estimated borrowing capacity as determined by the insurer	3,998,823,354	XXX	XXX

2. Prior Year

	1 Total 2 + 3	2 General Account	3 Separate Accounts
(a) Membership Stock – Class A	\$ 0	\$ 0	\$ 0
(b) Membership Stock – Class B	7,000,000	7,000,000	0
(c) Activity Stock	69,117,300	69,117,300	0
(d) Excess Stock	3,048,800	3,048,800	0
(e) Aggregate Total (a+b+c+d)	\$ 79,166,100	\$ 79,166,100	\$ 0
(f) Actual or estimated borrowing capacity as determined by the insurer	4,007,818,140	XXX	XXX

b. Membership Stock (Class A and B) Eligible for Redemption

Membership Stock	1 Current Year to Date Total (2+3+4+5+6)	2 Not Eligible for Redemption	Eligible for Redemption			
			3 Less than 6 Months	4 6 Months to Less Than 1 Year	5 1 to Less Than 3 Years	6 3 to 5 Years
1. Class A	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0
2. Class B	\$ 7,000,000	\$ 7,000,000	\$ 0	\$ 0	\$ 0	\$ 0

(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 to Date Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)	\$ 2,678,233,815	\$ 2,595,434,843	\$ 1,975,957,362
2. Current Year to Date General Account Total Collateral Pledged	2,678,233,815	2,595,434,843	1,975,957,362
3. Current Year to Date Separate Accounts Total Collateral Pledged	0	0	0
4. Prior Year Total General and Separate Accounts Total Collateral Pledged	\$ 2,778,794,212	\$ 2,663,895,919	\$ 2,048,217,362

b. Maximum Amount Pledged During Reporting Period

	1 Fair Value	2 Carrying Value	3 Amount of Borrowed at Time of Maximum Collateral
1. Current Year to Date Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)	\$ 2,749,125,259	\$ 2,638,886,820	\$ 2,071,217,362
2. Current Year to Date General Account Total Collateral Pledged	2,749,125,259	2,638,886,820	2,071,217,362
3. Current Year to Date Separate Accounts Total Collateral Pledged	0	0	0
4. Prior Year Total General and Separate Accounts Total Collateral Pledged	\$ 2,832,383,966	\$ 2,725,488,585	\$ 2,037,502,362

(4) Borrowing from FHLB**a. Amount as of the Reporting Date****1. Current Year to Date**

	1 Total 2 + 3	2 General Account	3 Separate Accounts	4 Funding Agreements Reserves Established
(a) Debt	\$ 0	\$ 0	\$ 0	XXX
(b) Funding Agreements	1,975,957,362	1,975,957,362	0	\$ 1,975,957,362
(c) Other	0	0	0	XXX
(d) Aggregate Total (a+b+c)	\$ 1,975,957,362	\$ 1,975,957,362	\$ 0	\$ 1,975,957,362

2. Prior Year

NOTES TO FINANCIAL STATEMENTS

	1 Total 2 + 3	2 General Account	3 Separate Accounts	4 Funding Agreements Reserves Established
(a) Debt	\$ 0	\$ 0	\$ 0	XXX
(b) Funding Agreements	2,048,217,362	2,048,217,362	0	\$ 2,048,217,362
(c) Other	0	0	0	XXX
(d) Aggregate Total (a+b+c)	\$ 2,048,217,362	\$ 2,048,217,362	\$ 0	\$ 2,048,217,362

b. Maximum Amount During Reporting Period (Current Year to Date)

	1 Total 2 + 3	2 General Account	3 Separate Accounts
1. Debt	0	0	0
2. Funding Agreements	2,071,217,362	2,071,217,362	0
3. Other	0	0	0
4. Aggregate Total (Lines 1+2+3)	2,071,217,362	2,071,217,362	0

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

Note 12 – Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit PlansA. Defined Benefit Plan
NONEB. Investment Policies and Strategies
N/AC. Fair Value of Plan Assets
N/AD. Basis Used to Determine Expected Long-Term Rate-of-Return
N/AE. Defined Contribution Plans
No significant changesF. Multiemployer Plans
N/A

G. Consolidated/Holding Company Plans
The Company participates in a defined contribution retirement plan for its employees that is sponsored by the Company's parent, NLIC. Under this plan, eligible employees earning less than a specified amount and hired prior to January 1, 2021 receive a 75% match up to 6% of an employee's salary, subject to maximum contribution guidelines. Employees earning more than the specified amount receive a 50% match up to 6% of an employee's salary, subject to maximum contribution guidelines. Employees hired on or after January 1, 2021 will receive a 100% match up to 6% of an employee's salary, subject to maximum contribution guidelines. Additional employee voluntary contributions may be made to the plans subject to contribution guidelines. Vesting and withdrawal privilege schedules are attached to the Company's matching contributions.

The Company participates in various defined benefit pension plans and post-retirement medical benefit plans sponsored by NLVF, who indirectly holds all of the outstanding stock of the Company through its 100% ownership in the Company's parent, NLIC.

For both of these plans, the Company has no ongoing obligation in connection with these plans outside of contributing towards the annual cost for the Company's employees who participate in the plans.

H. Postemployment Benefits and Compensated Absences
NONEI. Impact of Medicare Modernization Act on Postretirement Benefits (INT 04-17)
N/A**Note 13 – Capital and Surplus, Shareholder's Dividend Restrictions and Quasi-Reorganizations**

No significant changes

Note 14 – Liabilities, Contingencies and Assessments

No significant changes

Note 15 – Leases

No significant changes

Note 16 – Information about Financial Instruments with Off-Balance Sheet Risk and Financial Instruments with Concentrations of Credit Risk

No significant changes

Note 17 – Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities

A. Transfers of Receivables Reported as Sales

NOTES TO FINANCIAL STATEMENTS

N/A

B. Transfer and Servicing of Financial Assets
N/A

C. Wash Sales
NONE

Note 18 – Gain or Loss to the Reporting Entity from Uninsured Plans and the Portion of Partially Insured Plans

NONE

Note 19 – Direct Premium Written/Produced by Managing General Agents/Third Party Administrators

NONE

Note 20 – Fair Value Measurements

A. Fair Value Measurements
(1) Fair Value Measurements at Reporting Date

Description for Each Type of Asset or Liability	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Assets at Fair Value					
Common Stock	\$ 4,272,206	\$ 0	\$ 73,351,400	\$ 2,611,589	\$ 80,235,195
Bonds	\$ 0	\$ 3,178,656	\$ 0	\$ 0	\$ 3,178,656
Derivatives	\$ 2,962,899	\$2,589,090,463	\$ 0	\$ 0	\$ 2,592,053,362
Other Invested Assets	\$ 0	\$ 0	\$ 0	\$ 883,866,221	\$ 883,866,221
Cash, Cash Equivalents, and Short-Term Investments	\$ 47,508,261	\$ 0	\$ 0	\$ 8,600,000	\$ 56,108,261
Total	\$ 54,743,366	\$2,592,269,119	\$ 73,351,400	\$ 895,077,810	\$ 3,615,441,695
Liabilities at Fair Value					
Derivatives	\$ 0	\$2,028,455,126	\$ 0	\$ 0	\$ 2,028,455,126
Total	\$ 0	\$2,028,455,126	\$ 0	\$ 0	\$ 2,028,455,126

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

Description	Beginning Balance	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 as of Current Period
a. Assets										
Common Stocks	\$ 79,166,100	\$ 0	\$ 0	\$ 0	\$ 0	\$ 1,334,300	\$ 0	\$ (7,149,000)	\$ 0	\$ 73,351,400
Total	\$ 79,166,100	\$ 0	\$ 0	\$ 0	\$ 0	\$ 1,334,300	\$ 0	\$ (7,149,000)	\$ 0	\$ 73,351,400
b. Liabilities										
	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0
Total	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0

(3) Policies when Transfers Between Levels are Recognized
The Company recognizes transfers between levels on the actual date of the event or change in circumstances that caused the transfer.

(4) Description of Valuation Techniques and Inputs Used in Fair Value Measurement
Bonds – Bonds are stated at amortized cost with the exception of those bonds that are rated an NAIC 6 or that have been impaired. Bonds are valued using cash flow models based on appropriate observable inputs such as market quotes, yield curves, interest rates, and spreads. These securities are generally categorized in Level 2 of the fair value hierarchy; in instances where significant inputs are unobservable, they are categorized as Level 3.
Common stocks - Common stocks consist mainly of mutual funds that are traded daily and have a net asset value. These securities are not categorized in the fair value hierarchy. For FHLB common stock par value approximates fair value and are categorized as Level 3.
Derivative assets and liabilities – Derivative assets and liabilities include option, futures, and swaption contracts. Fair value of these over the counter (“OTC”) derivative products is calculated using models such as the Black-Scholes option-pricing model, which uses pricing inputs, observed from actively quoted markets and is widely accepted by the financial services industry. A substantial majority of the Company’s OTC derivative products use pricing models and are categorized as Level 2 of the fair value hierarchy.
Other invested assets - Investments in limited partnerships are included in other invested assets. Limited partnerships do not have a readily determinable fair value, and as such, the Company values them at its prorata share of the limited partnership’s NAV, or its equivalent. Investments in limited partnerships are not categorized in the fair value hierarchy.
Short term investments – Money markets included in short term investments are valued using NAV as a practical expedient.

(5) Fair Value Disclosures for Derivative Assets and Liabilities
For additional information on derivatives see 20(A)1-4 above.

B. Fair Value Reporting under SSAP 100 and Other Accounting Pronouncements

N/A

C. Fair Value Level

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds	\$ 18,972,080,460	\$ 17,814,507,486	\$ 8,287,313	\$ 18,779,737,874	\$ 184,055,273	\$ 0	\$ 0
Preferred Stock	\$ 13,777,819	\$ 13,445,225	\$ 0	\$ 13,777,819	\$ 0	\$ 0	\$ 0
Common Stock	\$ 80,235,195	\$ 80,235,195	\$ 4,272,206	\$ 0	\$ 73,351,400	\$ 2,611,589	\$ 0
Mortgage Loans	\$3,808,784,704	\$3,720,516,437	\$ 0	\$ 0	\$3,808,784,704	\$ 0	\$ 0
Cash, Cash Equivalents & Short	\$ 56,108,261	\$ 56,108,261	\$ 47,508,261	\$ 0	\$ 0	\$ 8,600,000	\$ 0

NOTES TO FINANCIAL STATEMENTS

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Term Investments							
Derivative Asset	\$2,592,053,363	\$2,592,053,363	\$ 2,962,899	\$2,589,090,463	\$ 0	\$ 0	\$ 0
Surplus Notes	\$ 122,151,672	\$ 96,263,797	\$ 0	\$ 122,151,672	\$ 0	\$ 0	\$ 0
Other Invested Assets	\$ 968,234,012	\$ 968,234,012	\$ 0	\$ 0	\$ 0	\$ 883,866,221	\$ 84,367,791
Derivative Liability	\$2,028,455,126	\$2,028,455,126	\$ 0	\$2,028,455,126	\$ 0	\$ 0	\$ 0

D. Not Practicable to Estimate Fair Value

Type of Class or Financial Instrument	Carrying Value	Effective Interest Rate	Maturity Date	Explanation
Other Invested Assets	\$ 84,367,791	0.0		It was not practicable to determine the fair value of these financial instruments as a quoted market price is not available.

E. NAV Practical Expedient Investments

Type or Class of Financial Instrument	Fair Value at March 31, 2021	Unfunded Commitments as of March 31, 2021	Redemption Frequency (if currently eligible)	Redemption Notice Period
Common Stocks	2,611,589	-	Not Applicable	Not Applicable
Cash, Cash Equivalents & Short Term Investments	8,600,000	-	Not Applicable	Not Applicable
Other Invested Assets	883,866,221	415,447,201	Not Applicable	Not Applicable

See Note 20(A)4 above for a description of valuation techniques and inputs used in fair value measurement.

Note 21 – Other Items

No significant changes

Note 22 – Events Subsequent

No significant changes

Note 23 – Reinsurance

No significant changes

Note 24 – Retrospectively Rated Contracts and Contracts Subject to Redetermination

N/A

Note 25 – Change in Incurred Losses and Loss Adjustment Expenses

N/A

Note 26 – Intercompany Pooling Arrangements

NONE

Note 27 – Structured Settlements

NONE

Note 28 – Health Care Receivables

N/A

Note 29 – Participating Policies

No significant changes

Note 30 – Premium Deficiency Reserves

N/A

Note 31 – Reserves for Life Contracts and Deposit-Type Contracts

No significant changes

Note 32 – Analysis of Annuity Actuarial Reserves and Deposit Liabilities by Withdrawal Characteristics

No significant changes

Note 33 – Analysis of Life Actuarial Reserves by Withdrawal Characteristics

NOTES TO FINANCIAL STATEMENTS

No significant changes

Note 34 – Premium and Annuity Considerations Deferred and Uncollected

No significant changes

Note 35 – Separate Accounts

N/A

Note 36 – Loss/Claim Adjustment Expenses

N/A

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

- 1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes [] No [X]
- 1.2 If yes, has the report been filed with the domiciliary state? Yes [] No []
- 2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? Yes [] No [X]
- 2.2 If yes, date of change: _____
- 3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? Yes [X] No []
If yes, complete Schedule Y, Parts 1 and 1A.
- 3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? Yes [] No [X]
- 3.3 If the response to 3.2 is yes, provide a brief description of those changes.

- 3.4 Is the reporting entity publicly traded or a member of a publicly traded group? Yes [] No [X]
- 3.5 If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group. _____

- 4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes [] No [X]
If yes, complete and file the merger history data file with the NAIC for the annual filing corresponding to this period.
- 4.2 If yes, provide 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
	0	

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] N/A []
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. 12/31/2019
- 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. 12/31/2019
- 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). 01/14/2021

6.4 By what department or departments?
Texas Department of Insurance

- 6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? Yes [] No [] N/A [X]
- 6.6 Have all of the recommendations within the latest financial examination report been complied with? Yes [] No [] N/A [X]
- 7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? Yes [] No [X]
- 7.2 If yes, give full information:

- 8.1 Is the company a subsidiary of a bank holding company regulated with 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 the 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
Equity Services, Inc.	Montpelier, VT	NO	NO	NO	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
- (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).

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

FINANCIAL

- 10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes No
- 10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: \$ 32,375,247

INVESTMENT

- 11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) Yes No
- 11.2 If yes, give full and complete information relating thereto:

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: \$ 40,507,675
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 No

14.2 If yes, please complete the following:

	1 Prior Year End Book/Adjusted Carrying Value		2 Current Quarter Book/Adjusted Carrying Value
14.21 Bonds	\$ 0		\$ 0
14.22 Preferred Stock	0		0
14.23 Common Stock	0		0
14.24 Short-Term Investments	0		0
14.25 Mortgage Loans on Real Estate	0		0
14.26 All Other	100,000		100,000
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	\$ 100,000		\$ 100,000
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above	\$ 0		\$ 0

- 15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? Yes No
- 15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes No N/A
- If no, attach a description with this statement.

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

- 16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$ 0
- 16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$ 0
- 16.3 Total payable for securities lending reported on the liability page: \$ 0

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 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
JP Morgan Chase	New York, NY

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

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
Sentinel Asset Management, Inc.	A
Varagon Capital Partners LP	U
Apollo Insurance Solutions Group	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
- 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

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	2	3	4	5
Central Registration Depository Number	Name of Firm or Individual	Legal Entity Identifier (LEI)	Registered With	Investment Management Agreement (IMA) Filed
109396	Sentinel Asset Management, Inc.	54930080I7ZBDR2FWI52	SEC	DS
281851	Varagon Capital Partners LP		SEC	NO
143161	Apollo Insurance Solutions Group	549300L3R6C4MA4YKN89	SEC	NO

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

- 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:
- 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.
 - Issuer or obligor is current on all contracted interest and principal payments.
 - The insurer has an actual expectation of ultimate payment of all contracted interest and principal.
- Has the reporting entity self-designated 5GI securities? Yes [] No [X]
20. By self-designating PLGI securities, the reporting entity is certifying the following elements for each self-designated PLGI security:
- The security was purchased prior to January 1, 2018.
 - The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
 - 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.
 - 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:
- The security was purchased prior to January 1, 2019.
 - The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
 - 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.
 - The fund only or predominantly holds bonds in its portfolio.
 - The current reporting 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.
 - 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 (continued)

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

Life and Accident and Health Companies/Fraternal Benefit Societies

1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:		Amount
1.1	Long-term mortgages in good standing		
1.11	Farm mortgages.....	\$	0
1.12	Residential mortgages.....	\$	0
1.13	Commercial mortgages.....	\$	3,720,516,437
1.14	Total mortgages in good standing.....	\$	3,720,516,437
1.2	Long-term mortgages in good standing with restructured terms		
1.21	Total mortgages in good standing with restructured terms.....	\$	0
1.3	Long-term mortgage loans upon which interest is overdue more than three months		
1.31	Farm mortgages.....	\$	0
1.32	Residential mortgages.....	\$	0
1.33	Commercial mortgages.....	\$	0
1.34	Total mortgages with interest overdue more than three months.....	\$	0
1.4	Long-term mortgage loans in process of foreclosure		
1.41	Farm mortgages.....	\$	0
1.42	Residential mortgages.....	\$	0
1.43	Commercial mortgages.....	\$	0
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)	\$	3,720,516,437
1.6	Long-term mortgages foreclosed, properties transferred to real estate in current quarter		
1.61	Farm mortgages.....	\$	0
1.62	Residential mortgages.....	\$	0
1.63	Commercial mortgages.....	\$	0
1.64	Total mortgages foreclosed and transferred to real estate.....	\$	0
2.	Operating Percentages:		
2.1	A&H loss percent.....		0.0
2.2	A&H cost containment percent.....		0.0
2.3	A&H expense percent excluding cost containment expenses.....		0.0
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.....	\$	0
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.....	\$	0
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 reinsurance for reserve equal to that which the original company would have been required to establish had it retained the risks. Has this been done?	Yes []	No []	N/A [X]
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
	0

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
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NONE

Life Insurance Company of the Southwest SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year to Date - Allocated by States and Territories

		1	Direct Business Only					
			Life Contracts		4	5	6	7
States, Etc.		Active Status (a)	2	3	A&H Insurance Premiums, Including Policy Membership and Other Fees	Other Considerations	Total Columns 2 through 5	Deposit-Type Contracts
			Life Insurance Premiums	Annuity Considerations				
1.	Alabama.....	AL L	2,194,995	3,759,932	44	0	5,954,971	0
2.	Alaska.....	AK L	846,900	10,505	30	0	857,435	0
3.	Arizona.....	AZ L	8,735,793	4,964,099	70	0	13,699,961	0
4.	Arkansas.....	AR L	1,950,233	767,369	33	0	2,717,634	0
5.	California.....	CA L	185,929,771	90,654,581	74	0	276,584,425	0
6.	Colorado.....	CO L	9,034,890	3,041,698	223	0	12,076,810	19,910
7.	Connecticut.....	CT L	1,946,868	1,418,158	0	0	3,365,026	0
8.	Delaware.....	DE L	1,555,073	677,314	0	0	2,232,387	0
9.	District of Columbia.....	DC L	749,812	473,006	0	0	1,222,817	0
10.	Florida.....	FL L	38,289,077	36,541,719	53	0	74,830,849	0
11.	Georgia.....	GA L	10,680,245	9,306,580	13	0	19,986,838	0
12.	Hawaii.....	HI L	6,772,681	4,610,525	0	0	11,383,206	0
13.	Idaho.....	ID L	832,056	1,623,724	13	0	2,455,793	0
14.	Illinois.....	IL L	8,824,644	4,653,221	0	0	13,477,865	0
15.	Indiana.....	IN L	1,525,441	2,336,399	10	0	3,861,850	0
16.	Iowa.....	IA L	932,289	923,535	0	0	1,855,823	0
17.	Kansas.....	KS L	639,208	784,376	69	0	1,423,653	0
18.	Kentucky.....	KY L	3,279,526	359,415	0	0	3,638,941	0
19.	Louisiana.....	LA L	1,985,188	3,292,328	1,551	0	5,279,067	0
20.	Maine.....	ME L	210,207	843,719	0	0	1,053,926	0
21.	Maryland.....	MD L	11,800,730	7,529,814	0	0	19,330,544	0
22.	Massachusetts.....	MA L	3,897,620	4,316,904	0	0	8,214,524	0
23.	Michigan.....	MI L	4,227,646	28,958,606	13	0	33,186,265	47,770
24.	Minnesota.....	MN L	6,011,712	316,486	0	0	6,328,197	0
25.	Mississippi.....	MS L	1,125,998	356,205	74	0	1,482,277	0
26.	Missouri.....	MO L	4,079,137	427,735	0	0	4,506,872	0
27.	Montana.....	MT L	272,010	218,264	41	0	490,315	0
28.	Nebraska.....	NE L	557,924	131,283	23	0	689,230	(12,844)
29.	Nevada.....	NV L	7,682,726	8,055,641	0	0	15,738,366	0
30.	New Hampshire.....	NH L	590,049	120,258	0	0	710,307	0
31.	New Jersey.....	NJ L	11,796,409	13,114,102	0	0	24,910,511	0
32.	New Mexico.....	NM L	2,215,318	1,226,625	237	0	3,442,180	0
33.	New York.....	NY N	4,797,500	2,645,721	0	0	7,443,221	0
34.	North Carolina.....	NC L	12,316,943	15,352,038	13	0	27,668,994	60,496
35.	North Dakota.....	ND L	276,714	85,975	18	0	362,708	0
36.	Ohio.....	OH L	6,379,077	5,958,700	0	0	12,337,777	0
37.	Oklahoma.....	OK L	2,258,954	3,498,119	1,006	0	5,758,079	0
38.	Oregon.....	OR L	3,482,165	1,590,971	0	0	5,073,136	0
39.	Pennsylvania.....	PA L	7,273,469	5,736,964	0	0	13,010,433	0
40.	Rhode Island.....	RI L	483,680	111,469	0	0	595,149	0
41.	South Carolina.....	SC L	3,477,628	5,275,475	0	0	8,753,102	0
42.	South Dakota.....	SD L	75,605	16,051	0	0	91,656	0
43.	Tennessee.....	TN L	2,715,176	3,988,541	0	0	6,703,717	0
44.	Texas.....	TX L	53,181,064	67,978,846	6,055	0	121,165,965	0
45.	Utah.....	UT L	2,629,604	3,968,595	184	0	6,598,383	48,271
46.	Vermont.....	VT L	3,704,507	2,303,241	0	0	6,007,748	0
47.	Virginia.....	VA L	11,588,784	7,653,806	0	0	19,242,589	0
48.	Washington.....	WA L	6,614,783	2,359,120	13	0	8,973,917	0
49.	West Virginia.....	WV L	288,612	2,131,381	0	0	2,419,993	0
50.	Wisconsin.....	WI L	7,830,466	645,901	0	0	8,476,366	0
51.	Wyoming.....	WY L	315,574	304,358	23	0	619,954	0
52.	American Samoa.....	AS N	0	0	0	0	0	0
53.	Guam.....	GU N	0	0	0	0	0	0
54.	Puerto Rico.....	PR N	21,421	2,898	0	0	24,319	0
55.	US Virgin Islands.....	VI N	551	0	0	0	551	0
56.	Northern Mariana Islands.....	MP N	0	0	0	0	0	0
57.	Canada.....	CAN N	0	0	0	0	0	0
58.	Aggregate Other Alien.....	OT .XXX.	431,343	4,050	0	0	435,393	0
59.	Subtotal.....	.XXX.	471,315,793	367,426,340	9,881	0	838,752,014	163,604
90.	Reporting entity contributions for employee benefit plans.....	.XXX.	0	0	0	0	0	0
91.	Dividends or refunds applied to purchase paid-up additions and annuities.....	.XXX.	11,545	0	0	0	11,545	0
92.	Dividends or refunds applied to shorten endowment or premium paying period.....	.XXX.	0	0	0	0	0	0
93.	Premium or annuity considerations waived under disability or other contract provisions.....	.XXX.	188,216	0	0	0	188,216	0
94.	Aggregate other amounts not allocable by State.....	.XXX.	0	0	0	0	0	0
95.	Totals (Direct Business).....	.XXX.	471,515,554	367,426,340	9,881	0	838,951,776	163,604
96.	Plus Reinsurance Assumed.....	.XXX.	0	0	0	0	0	0
97.	Totals (All Business).....	.XXX.	471,515,554	367,426,340	9,881	0	838,951,776	163,604
98.	Less Reinsurance Ceded.....	.XXX.	66,763,806	(42,206)	0	0	66,721,599	0
99.	Totals (All Business) less Reinsurance Ceded.....	.XXX.	404,751,749	367,468,547	9,881	0	772,230,176	163,604

DETAILS OF WRITE-INS

58001.	Other Alien.....	.XXX.	431,343	4,050	0	0	435,393	0
58002.	.....	.XXX.	0	0	0	0	0	0
58003.	.....	.XXX.	0	0	0	0	0	0
58998.	Summary of remaining write-ins for line 58 from overflow page.....	.XXX.	0	0	0	0	0	0
58999.	Total (Lines 58001 thru 58003 plus 58998) (Line 58 above).....	.XXX.	431,343	4,050	0	0	435,393	0
9401.	.....	.XXX.	0	0	0	0	0	0
9402.	.....	.XXX.	0	0	0	0	0	0
9403.	.....	.XXX.	0	0	0	0	0	0
9498.	Summary of remaining write-ins for line 94 from overflow page.....	.XXX.	0	0	0	0	0	0
9499.	Total (Lines 9401 thru 9403 plus 9498) (Line 94 above).....	.XXX.	0	0	0	0	0	0

(a) Active Status Count

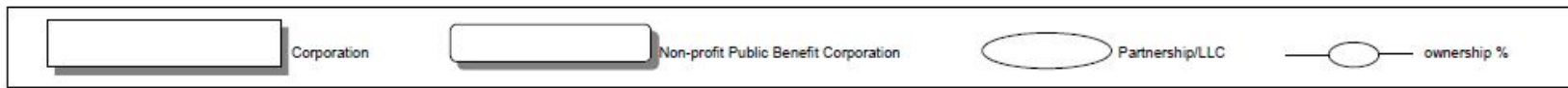
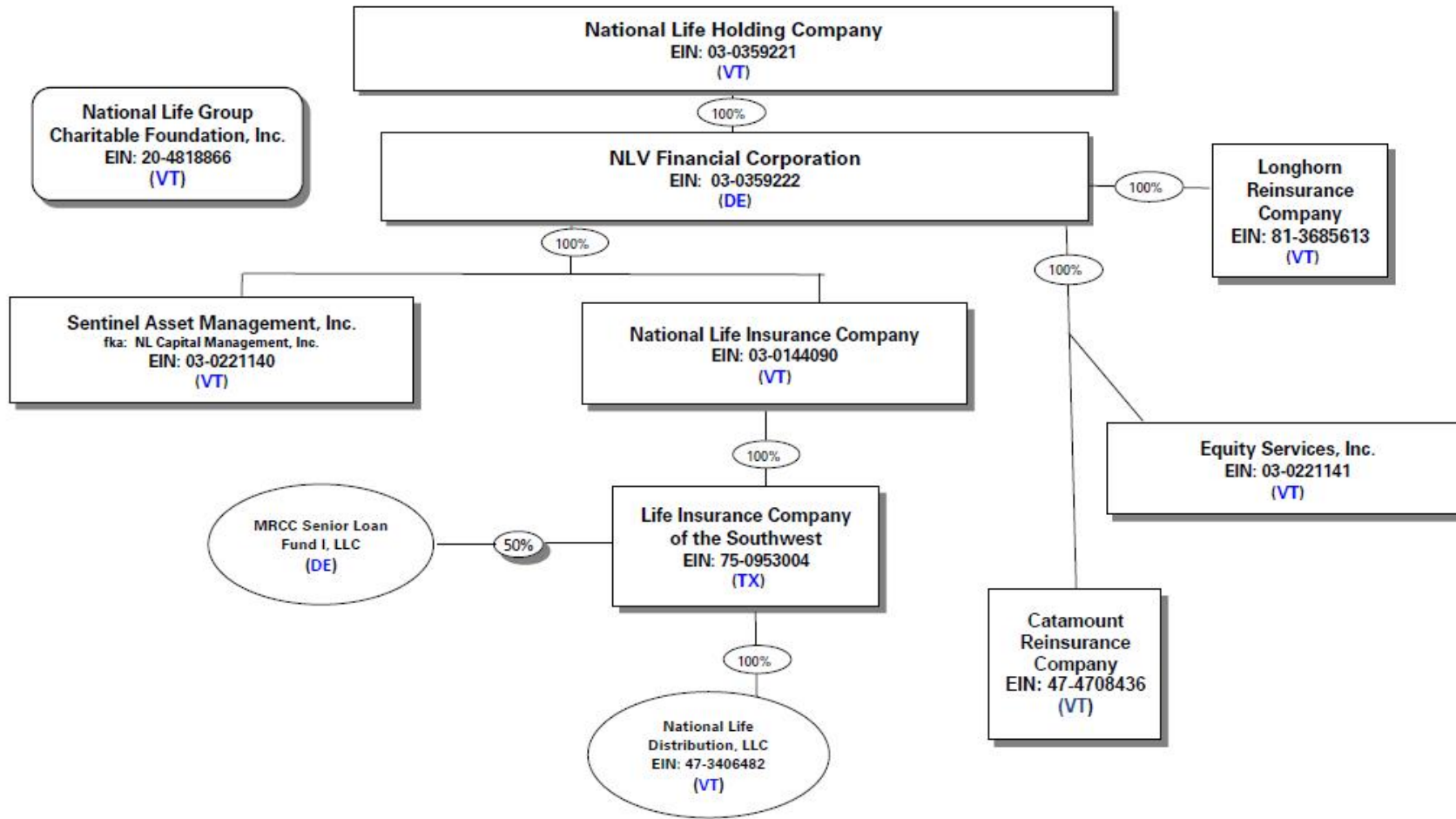
L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG..... 50
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state..... 0

R - Registered - Non-domiciled RRGs..... 0
Q - Qualified - Qualified or accredited reinsurer..... 0
N - None of the above - Not allowed to write business in the state..... 7

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

PART 1 – ORGANIZATIONAL CHART

Q12



SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
Members															
0000	National Life Group.....	00000...	03-0359221..	.....0	.....0	.....	National Life Holding Company.....	VT.....	UIP.....	.....	Board.....	.....0.000	.....	.....N.....	0.....
0000	National Life Group.....	00000...	20-4818866..	.....0	.....0	.....	National Life Group Charitable Foundation, Inc.	VT.....	NIA.....	National Life Holding Company.....	Management.....	.....100.000	National Life Holding Company.....	.....N.....	0.....
0000	National Life Group.....	00000...	03-0359222..	.....0	.....0	.....	NLV Financial Corporation.....	DE.....	UIP.....	National Life Holding Company.....	Board.....	.....0.000	National Life Holding Company.....	.....N.....	0.....
0634	National Life Group.....	66680...	03-0144090..	.....0	.....0	.....	National Life Insurance Company.....	VT.....	UDP.....	NLV Financial Corporation.....	Board.....	.....0.000	National Life Holding Company.....	.....N.....	0.....
0634	National Life Group.....	65528...	75-0953004..	.....0	.....0	.....	Life Insurance Company of the Southwest.....	TX.....	RE.....	National Life Insurance Company.....	Ownership.....	.....100.000	National Life Holding Company.....	.....N.....	0.....
0000	National Life Group.....	00000...	03-0221140..	.....0	.....0	.....	Sentinel Asset Management, Inc.....	VT.....	NIA.....	NLV Financial Corporation.....	Board.....	.....0.000	National Life Holding Company.....	.....N.....	0.....
0000	National Life Group.....	00000...	03-0221141..	.....0	.....0	.....	Equity Services, Inc.....	VT.....	NIA.....	NLV Financial Corporation.....	Ownership.....	.....100.000	National Life Holding Company.....	.....N.....	0.....
0000	National Life Group.....	00000...	47-3406482..	.....0	.....0	.....	National Life Distribution, LLC.....	VT.....	DS.....	Life Insurance Company of the Southwest.....	Ownership.....	.....100.000	National Life Holding Company.....	.....N.....	0.....
0634	National Life Group.....	15803...	47-4708436..	.....0	.....0	.....	Catamount Reinsurance Company.....	VT.....	IA.....	NLV Financial Corporation.....	Ownership.....	.....100.000	National Life Holding Company.....	.....N.....	0.....
0634	National Life Group.....	16057...	81-3685613..	.....0	.....0	.....	Longhorn Reinsurance Company.....	VT.....	IA.....	NLV Financial Corporation.....	Ownership.....	.....100.000	National Life Holding Company.....	.....N.....	0.....
0000	National Life Group.....	00000...	32-0547196..	.....0	.....0	.....	MRCC Senior Loan Fund I, LLC.....	DE.....	DS.....	Life Insurance Company of the Southwest.....	Ownership.....	.....50.000	National Life Holding Company.....	.....N.....	0.....

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

	Response
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
3. Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	NO
4. Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	YES
5. Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filed with the state of domicile and electronically with the NAIC?	NO
6. Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC?	NO
7. Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) be filed with the state of domicile and electronically with the NAIC?	YES
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 Quarterly Only). The response for 1st and 3rd quarters should be N/A. A NO response resulting with a barcode is only appropriate in the 2nd quarter.	N/A

Explanations:

1. The data for this supplement is not required to be filed.
2. The data for this supplement is not required to be filed.
3. The data for this supplement is not required to be filed.
- 4.
5. The data for this supplement is not required to be filed.
6. The data for this supplement is not required to be filed.
- 7.
8. Not Applicable for 1st and 3rd Quarters

Bar Code:



Statement as of March 31, 2021 of the **Life Insurance Company of the Southwest**
Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date			4 December 31, Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2504. Leasehold Improvements.....	42,737	42,737	0	0
2505. Prepaid Expenses.....	505,979	505,979	0	0
2597. Summary of remaining write-ins for Line 25.....	548,716	548,716	0	0

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31 Prior Year
2504. Accrued Interest on Death Claims.....	336,357	319,344
2597. Summary of remaining write-ins for Line 25.....	336,357	319,344

Life Insurance Company of the Southwest

SCHEDULE A - VERIFICATION

Real Estate

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	0	0
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	0	0
2.2 Additional investment made after acquisition.....	0	0
3. Current year change in encumbrances.....	0	0
4. Total gain (loss) on disposals.....	0	0
5. Deduct amounts received on disposals.....	0	0
6. Total foreign exchange change in book/adjusted carrying value.....	0	0
7. Deduct current year's other-than-temporary impairment recognized.....	0	0
8. Deduct current year's depreciation.....	0	0
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....	0	0
10. Deduct total nonadmitted amounts.....	0	0
11. Statement value at end of current period (Line 9 minus Line 10).....	0	0

SCHEDULE B - VERIFICATION

Mortgage Loans

	1	2
	Year to Date	Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year.....	3,550,387,737	3,224,899,279
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	208,450,000	525,566,610
2.2 Additional investment made after acquisition.....	2,632,921	44,441,945
3. Capitalized deferred interest and other.....	0	148,364
4. Accrual of discount.....	0	0
5. Unrealized valuation increase (decrease).....	0	0
6. Total gain (loss) on disposals.....	0	0
7. Deduct amounts received on disposals.....	40,954,222	244,668,461
8. Deduct amortization of premium and mortgage interest points and commitment fees.....	0	0
9. Total foreign exchange change in book value/recorded investment excluding accrued interest.....	0	0
10. Deduct current year's other-than-temporary impairment recognized.....	0	0
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	3,720,516,436	3,550,387,737
12. Total valuation allowance.....	0	0
13. Subtotal (Line 11 plus Line 12).....	3,720,516,436	3,550,387,737
14. Deduct total nonadmitted amounts.....	0	0
15. Statement value at end of current period (Line 13 minus Line 14).....	3,720,516,436	3,550,387,737

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	1,005,163,842	868,115,986
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	106,080	55,242,866
2.2 Additional investment made after acquisition.....	41,800,103	176,539,449
3. Capitalized deferred interest and other.....	0	0
4. Accrual of discount.....	29,253	112,112
5. Unrealized valuation increase (decrease).....	45,455,788	351,121
6. Total gain (loss) on disposals.....	2,200	(3,205,290)
7. Deduct amounts received on disposals.....	22,189,497	57,446,317
8. Deduct amortization of premium and depreciation.....	5,866,308	25,471,980
9. Total foreign exchange change in book/adjusted carrying value.....	(3,652)	92,358
10. Deduct current year's other-than-temporary impairment recognized.....	0	9,166,463
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	1,064,497,809	1,005,163,842
12. Deduct total nonadmitted amounts.....	0	0
13. Statement value at end of current period (Line 11 minus Line 12).....	1,064,497,809	1,005,163,842

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year.....	17,508,952,074	16,483,640,800
2. Cost of bonds and stocks acquired.....	1,108,093,044	2,978,210,899
3. Accrual of discount.....	2,894,829	13,188,640
4. Unrealized valuation increase (decrease).....	2,602,875	(889,797)
5. Total gain (loss) on disposals.....	3,851,940	5,997,313
6. Deduct consideration for bonds and stocks disposed of.....	714,203,912	1,937,191,062
7. Deduct amortization of premium.....	8,776,795	29,378,399
8. Total foreign exchange change in book/adjusted carrying value.....	(1,337)	101,405
9. Deduct current year's other-than-temporary impairment recognized.....	0	18,286,942
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees.....	4,775,179	13,559,217
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10).....	17,908,187,897	17,508,952,074
12. Deduct total nonadmitted amounts.....	0	0
13. Statement value at end of current period (Line 11 minus Line 12).....	17,908,187,897	17,508,952,074

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).....	9,161,220,297	495,495,776	420,294,183	(22,152,423)	9,214,269,467			9,161,220,297
2. NAIC 2 (a).....	7,361,023,810	513,563,291	220,131,376	17,256,640	7,671,712,365			7,361,023,810
3. NAIC 3 (a).....	691,696,015	56,806,803	36,025,598	17,499,283	729,976,503			691,696,015
4. NAIC 4 (a).....	160,966,553	7,862,122	7,074,911	625,386	162,379,150			160,966,553
5. NAIC 5 (a).....	32,122,772	20,542	5,175,805	(647,308)	26,320,201			32,122,772
6. NAIC 6 (a).....	8,482,000	0	0	1,367,784	9,849,784			8,482,000
7. Total Bonds.....	17,415,511,447	1,073,748,534	688,701,873	13,949,362	17,814,507,470	0	0	17,415,511,447
PREFERRED STOCK								
8. NAIC 1.....	1,000,000	0	0	2,700,000	3,700,000			1,000,000
9. NAIC 2.....	6,050,000	8,543,750	3,350,000	(1,498,525)	9,745,225			6,050,000
10. NAIC 3.....	0	0	0	0	0			0
11. NAIC 4.....	0	0	0	0	0			0
12. NAIC 5.....	0	0	0	0	0			0
13. NAIC 6.....	0	0	0	0	0			0
14. Total Preferred Stock.....	7,050,000	8,543,750	3,350,000	1,201,475	13,445,225	0	0	7,050,000
15. Total Bonds and Preferred Stock.....	17,422,561,447	1,082,292,284	692,051,873	15,150,837	17,827,952,695	0	0	17,422,561,447

QS102

(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 \$.....0; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; 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
9199999.....	.0	X	.0	.0	.0

NONE

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	.0	5,052,766
2. Cost of short-term investments acquired.....	.0	.0
3. Accrual of discount.....	.0	.0
4. Unrealized valuation increase (decrease).....	.0	.0
5. Total gain (loss) on disposals.....	.0	.0
6. Deduct consideration received on disposals.....	.0	5,052,766
7. Deduct amortization of premium.....	.0	.0
8. Total foreign exchange change in book/adjusted carrying value.....	.0	.0
9. Deduct current year's other-than-temporary impairment recognized.....	.0	.0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	.0	.0
11. Deduct total nonadmitted amounts.....	.0	.0
12. Statement value at end of current period (Line 10 minus Line 11).....	.0	.0

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).....	567,122,695
2. Cost paid/(consideration received) on additions.....	77,213,382
3. Unrealized valuation increase/(decrease).....	(3,807,011)
4. SSAP No. 108 adjustments.....	0
5. Total gain (loss) on termination recognized.....	74,766,681
6. Considerations received/(paid) on terminations.....	154,710,440
7. Amortization.....	0
8. Adjustment to the book/adjusted carrying value of hedge item.....	0
9. Total foreign exchange change in book/adjusted carrying value.....	0
10. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 + 7 + 8 + 9).....	560,585,306
11. Deduct nonadmitted assets.....	0
12. Statement value at end of current period (Line 10 minus Line 11).....	<u>560,585,306</u>

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1. Book/adjusted carrying value, December 31, prior year (Line 6, prior year).....	8,879,309
2. Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column).....	(5,916,388)
3.1 Add:	
Change in variation margin on open contracts - Highly Effective Hedges:	
3.11 Section 1, Column 15, current year to date minus.....	12,110
3.12 Section 1, Column 15, prior year.....	74,758
	<u>(62,648)</u>
Change in variation margin on open contracts - All Other:	
3.13 Section 1, Column 18, current year to date minus.....	0
3.14 Section 1, Column 18, prior year.....	0
	<u>0</u>
	<u>(62,648)</u>
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
	<u>0</u>
Change in amount recognized:	
3.23 Section 1, Column 19, current year to date minus.....	12,110
3.24 Section 1, Column 19, prior year plus.....	74,758
3.25 SSAP No. 108 adjustments.....	0
	<u>(62,648)</u>
	<u>(62,648)</u>
3.3 Subtotal (Line 3.1 minus Line 3.2).....	0
4.1 Cumulative variation margin on terminated contracts during the year.....	<u>152,048</u>
4.2 Less:	
4.21 Amount used to adjust basis of hedged item.....	0
4.22 Amount recognized.....	152,048
4.23 SSAP No. 108 adjustments.....	0
	<u>152,048</u>
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.....	0
5.2 Total gain (loss) adjusted into the hedged item(s) for the terminations in prior year.....	0
6. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2).....	2,962,921
7. Deduct nonadmitted assets.....	0
8. Statement value at end of current period (Line 6 minus Line 7).....	<u>2,962,921</u>

Sch. DB - Pt. C - Sn. 1
NONE

Sch. DB - Pt. C - Sn. 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.....	560,635,328
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	2,962,899
3.	Total (Line 1 plus Line 2).....	563,598,227
4.	Part D, Section 1, Column 6.....	2,592,053,353
5.	Part D, Section 1, Column 7.....	(2,028,455,126)
6.	Total (Line 3 minus Line 4 minus Line 5).....	(0)
		Fair Value Check
7.	Part A, Section 1, Column 16.....	529,514,581
8.	Part B, Section 1, Column 13.....	2,962,899
9.	Total (Line 7 plus Line 8).....	532,477,480
10.	Part D, Section 1, Column 9.....	2,560,932,607
11.	Part D, Section 1, Column 10.....	(2,028,455,127)
12.	Total (Line 9 minus Line 10 minus Line 11).....	(0)
		Potential Exposure Check
13.	Part A, Section 1, Column 21.....	2,273,744
14.	Part B, Section 1, Column 20.....	77,000
15.	Part D, Section 1, Column 12.....	2,350,744
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.....	44,900,000	0
2. Cost of cash equivalents acquired.....	155,100,000	1,590,600,000
3. Accrual of discount.....	0	0
4. Unrealized valuation increase (decrease).....	0	0
5. Total gain (loss) on disposals.....	0	0
6. Deduct consideration received on disposals.....	191,400,000	1,545,700,000
7. Deduct amortization of premium.....	0	0
8. Total foreign exchange change in book/ adjusted carrying value.....	0	0
9. Deduct current year's other-than-temporary impairment recognized.....	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	8,600,000	44,900,000
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	8,600,000	44,900,000

SCHEDULE A - PART 2

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

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

NONE

QE01

SCHEDULE A - PART 3

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

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

NONE

SCHEDULE B - PART 2

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
	2 City	3 State						
Mortgages in Good Standing - Commercial Mortgages - All Other								
0210873	DRAPER	UT		01/26/2021	3.440	22,400,000	0	32,400,000
0210874	MCKINNEY	TX		01/28/2021	3.000	31,000,000	0	55,200,000
0210878	PHILADELPHIA	PA		02/16/2021	3.500	14,350,000	0	24,875,000
0210879	CENTERVILLE	UT		02/17/2021	3.250	8,500,000	0	15,800,000
0210880	DALLAS	TX		01/28/2021	3.050	15,000,000	0	25,900,000
0210881	CARLSBAD	CA		02/26/2021	2.900	14,100,000	0	33,000,000
0210882	WHITESTOWN	IN		02/10/2021	2.950	34,000,000	0	63,000,000
0210883	FREMONT	CA		03/22/2021	3.100	8,900,000	0	14,050,000
0210885	AUGUSTA	GA		03/10/2021	3.250	27,000,000	0	35,600,000
0210886	MANSFIELD	MA		03/15/2021	2.860	28,000,000	0	43,200,000
210826C	JACKSONVILLE	FL		08/23/2019	5.000	0	438,809	25,350,000
210851C	OLIVE BRANCH	MS		07/29/2020	5.000	0	1,919,843	29,450,000
210852C	DENTON	TX		03/05/2020	5.000	0	274,269	37,200,000
210875C	DIXON	CA		02/03/2021	4.500	5,200,000	0	57,700,000
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other				XXX	XXX	208,450,000	2,632,921	492,725,000
0899999. Total - Mortgages in Good Standing				XXX	XXX	208,450,000	2,632,921	492,725,000
3399999. Total Mortgages				XXX	XXX	208,450,000	2,632,921	492,725,000

QE02

SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8 Change in Book Value/Recorded Investment					14 Book Value / Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) / Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8 + 9 - 10 + 11)						13 Total Foreign Exchange Change in Book Value
Mortgages Closed by Repayment																
0210421	CENTERVILLE	OH		02/28/2006	03/12/2021	145,736	0	0	0	0	0	0	48,801	48,801	0	0
0210499	BLOOMFIELD HILLS	MI		10/03/2007	03/24/2021	6,721,945	0	0	0	0	0	0	6,669,169	6,669,169	0	0
0210550	KATY	TX		04/06/2011	03/02/2021	11,052,229	0	0	0	0	0	0	10,975,280	10,975,280	0	0
0210587	SAN DIEGO	CA		01/31/2012	03/31/2021	9,765,972	0	0	0	0	0	0	9,698,579	9,698,579	0	0
0199999. Total - Mortgages Closed by Repayment						27,685,882	0	0	0	0	0	0	27,391,829	27,391,829	0	0
Mortgages With Partial Repayments																
0210324	INWOOD	WV		02/13/2003		1,351,784	0	0	0	0	0	0	0	34,446	0	0
0210326	NORFOLK	VA		12/18/2001		266,069	0	0	0	0	0	0	0	59,470	0	0
0210421	CENTERVILLE	OH		02/28/2006		145,736	0	0	0	0	0	0	0	96,936	0	0
0210430	OAK PARK	IL		12/08/2005		4,153,380	0	0	0	0	0	0	0	113,020	0	0
0210471	LOVELAND	CO		12/20/2006		3,921,546	0	0	0	0	0	0	0	60,271	0	0
0210487	MASON	OH		09/28/2007		2,585,902	0	0	0	0	0	0	0	37,034	0	0
0210499	BLOOMFIELD HILLS	MI		10/03/2007		6,721,945	0	0	0	0	0	0	0	52,776	0	0
0210544	SPOKANE	WA		09/14/2010		3,426,097	0	0	0	0	0	0	0	153,043	0	0
0210547	HUNTINGTON BEACH	CA		10/19/2010		3,757,708	0	0	0	0	0	0	0	24,697	0	0

SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value / Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) / Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8 + 9 - 10 + 11)	13 Total Foreign Exchange Change in Book Value					
0210550	KATY	TX		04/06/2011		11,052,229	0	0	0	0	0	0	0	76,949	0	0	0
0210556	BUFFALO GROVE	IL		07/07/2011		4,655,161	0	0	0	0	0	0	0	46,544	0	0	0
0210561	LOUISVILLE	KY		06/15/2011		9,651,204	0	0	0	0	0	0	0	97,430	0	0	0
0210567	OWINGS MILLS	MD		09/23/2011		13,169,054	0	0	0	0	0	0	0	133,062	0	0	0
0210568	LEXINGTON	KY		10/06/2011		7,627,355	0	0	0	0	0	0	0	80,608	0	0	0
0210572	HANOVER	MD		11/01/2011		8,264,767	0	0	0	0	0	0	0	84,422	0	0	0
0210577	LOVELAND	CO		12/08/2011		4,871,286	0	0	0	0	0	0	0	32,430	0	0	0
0210579	WATAUGA	TX		11/30/2011		13,126,589	0	0	0	0	0	0	0	89,211	0	0	0
0210587	SAN DIEGO	CA		01/31/2012		9,765,972	0	0	0	0	0	0	0	67,393	0	0	0
0210589	BOULDER	CO		04/11/2012		13,788,175	0	0	0	0	0	0	0	85,664	0	0	0
0210591	ALBUQUERQUE	NM		03/19/2012		11,908,829	0	0	0	0	0	0	0	82,416	0	0	0
0210592	PLANO	TX		04/12/2012		11,374,879	0	0	0	0	0	0	0	76,102	0	0	0
0210604	WESTERVILLE	OH		08/31/2012		9,941,389	0	0	0	0	0	0	0	67,780	0	0	0
0210605	MILFORD	MI		05/31/2012		3,729,802	0	0	0	0	0	0	0	122,287	0	0	0
0210606	WESTERVILLE	OH		08/31/2012		10,952,378	0	0	0	0	0	0	0	74,672	0	0	0
0210607	BIG BEAR LAKE	CA		07/30/2012		5,914,577	0	0	0	0	0	0	0	39,572	0	0	0
0210608	DALLAS	TX		08/02/2012		11,690,305	0	0	0	0	0	0	0	82,697	0	0	0
0210610	ROLLING HILLS ESTATES	CA		10/10/2012		8,682,679	0	0	0	0	0	0	0	88,609	0	0	0
0210611	PORTLAND	OR		09/21/2012		15,616,664	0	0	0	0	0	0	0	90,064	0	0	0
0210612	MOHEGAN LAKE	NY		11/29/2012		6,042,435	0	0	0	0	0	0	0	37,973	0	0	0
0210613	TULSA	OK		10/04/2012		13,518,263	0	0	0	0	0	0	0	96,881	0	0	0
0210614	NASHVILLE	TN		12/11/2012		10,372,989	0	0	0	0	0	0	0	105,155	0	0	0
0210617	NASHVILLE	TN		12/26/2012		11,482,611	0	0	0	0	0	0	0	113,431	0	0	0
0210618	BELLBROOK	OH		12/26/2012		10,110,776	0	0	0	0	0	0	0	70,341	0	0	0
0210619	PALM BEACH GARDENS	FL		02/11/2013		11,033,773	0	0	0	0	0	0	0	111,769	0	0	0
0210624	SANDY	UT		06/03/2013		5,995,970	0	0	0	0	0	0	0	58,629	0	0	0
0210626	ASHBURN	VA		06/20/2013		8,730,803	0	0	0	0	0	0	0	85,213	0	0	0
0210628	ROCHESTER HILLS	MI		05/28/2013		5,111,203	0	0	0	0	0	0	0	148,825	0	0	0
0210630	VERONA	WI		06/19/2013		8,909,127	0	0	0	0	0	0	0	61,996	0	0	0
0210631	JACKSONVILLE BEACH	FL		07/01/2013		17,137,335	0	0	0	0	0	0	0	119,330	0	0	0
0210632	FULTON	MD		07/25/2013		4,920,985	0	0	0	0	0	0	0	47,019	0	0	0
0210633	E SETAUKET	NY		06/27/2013		8,483,829	0	0	0	0	0	0	0	59,074	0	0	0
0210635	GARDEN CITY	NY		07/31/2013		7,648,351	0	0	0	0	0	0	0	53,133	0	0	0
0210639	MORRISVILLE	NC		08/22/2013		10,416,787	0	0	0	0	0	0	0	71,048	0	0	0
0210640	SHELBY TOWNSHIP	MI		08/29/2013		6,485,690	0	0	0	0	0	0	0	61,134	0	0	0
0210645	BRECKSVILLE	OH		10/17/2013		6,839,402	0	0	0	0	0	0	0	79,694	0	0	0
0210653	OMAHA	NE		01/29/2014		7,606,264	0	0	0	0	0	0	0	68,094	0	0	0
0210655	HUNT VALLEY	MD		05/13/2014		9,988,660	0	0	0	0	0	0	0	82,216	0	0	0
0210656	TIMONIUM	MD		05/13/2014		11,173,755	0	0	0	0	0	0	0	91,970	0	0	0
0210658	FORT COLLINS	CO		03/20/2014		6,668,635	0	0	0	0	0	0	0	47,889	0	0	0
0210659	FORT COLLINS	CO		03/20/2014		1,720,938	0	0	0	0	0	0	0	12,359	0	0	0

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SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value / Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) / Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8 + 9 - 10 + 11)	13 Total Foreign Exchange Change in Book Value					
0210661	HINSDALE	IL		06/26/2014		6,611,063	0	0	0	0	0	0	0	40,000	0	0	0
0210662	FULTON	MD		06/27/2014		4,217,314	0	0	0	0	0	0	0	35,577	0	0	0
0210663	DELAFIELD	WI		07/24/2014		6,620,390	0	0	0	0	0	0	0	39,993	0	0	0
0210664	GREENWICH	CT		07/31/2014		10,834,504	0	0	0	0	0	0	0	64,560	0	0	0
0210665	GARDEN CITY	NY		07/30/2014		8,794,474	0	0	0	0	0	0	0	39,832	0	0	0
0210666	MT PLEASANT	SC		08/28/2014		14,829,451	0	0	0	0	0	0	0	88,468	0	0	0
0210667	CHAPEL HILL	NC		08/27/2014		7,951,037	0	0	0	0	0	0	0	48,155	0	0	0
0210669	MEQUON	WI		09/30/2014		3,172,889	0	0	0	0	0	0	0	26,937	0	0	0
0210670	FRANKLIN	WI		09/30/2014		4,018,993	0	0	0	0	0	0	0	34,120	0	0	0
0210671	WAUNAKEE	WI		09/30/2014		3,638,246	0	0	0	0	0	0	0	30,888	0	0	0
0210672	SAN DIEGO	CA		09/02/2014		16,602,995	0	0	0	0	0	0	0	108,209	0	0	0
0210674	BALA CYNWYD	PA		12/05/2014		9,112,317	0	0	0	0	0	0	0	56,098	0	0	0
0210677	WAYZATA	MN		12/03/2014		15,468,797	0	0	0	0	0	0	0	136,818	0	0	0
0210678	VISTA	CA		12/10/2014		9,565,712	0	0	0	0	0	0	0	56,968	0	0	0
0210679	NEEDHAM	MA		12/12/2014		6,849,827	0	0	0	0	0	0	0	89,000	0	0	0
0210680	OWASSO	OK		12/15/2014		17,753,420	0	0	0	0	0	0	0	107,655	0	0	0
0210681	ORADELL	NJ		12/23/2014		14,682,255	0	0	0	0	0	0	0	87,440	0	0	0
0210682	GERMANTOWN	MD		03/30/2015		10,830,640	0	0	0	0	0	0	0	67,555	0	0	0
0210683	LAWRENCEVILLE	GA		04/29/2015		15,593,606	0	0	0	0	0	0	0	95,546	0	0	0
0210684	FULTON	MD		05/13/2015		4,863,870	0	0	0	0	0	0	0	42,309	0	0	0
0210685	WHITE MARSH	MD		05/28/2015		15,148,379	0	0	0	0	0	0	0	129,653	0	0	0
0210686	KNOXVILLE	TN		05/28/2015		9,853,067	0	0	0	0	0	0	0	58,553	0	0	0
0210687	SAN DIEGO	CA		06/15/2015		8,493,368	0	0	0	0	0	0	0	51,783	0	0	0
0210688	FAIRFIELD	CT		06/29/2015		7,145,934	0	0	0	0	0	0	0	43,875	0	0	0
0210689	ROCKVILLE	MD		05/11/2015		21,463,628	0	0	0	0	0	0	0	133,404	0	0	0
0210690	W DES MOINES	IA		07/17/2015		12,343,086	0	0	0	0	0	0	0	75,814	0	0	0
0210691	NEWPORT BEACH	CA		06/18/2015		13,556,084	0	0	0	0	0	0	0	176,196	0	0	0
0210693	SCOTTSDALE	AZ		10/05/2015		22,390,414	0	0	0	0	0	0	0	125,025	0	0	0
0210694	LINCOLN	NE		08/25/2015		13,345,327	0	0	0	0	0	0	0	113,760	0	0	0
0210695	BOULDER	CO		08/31/2015		30,340,814	0	0	0	0	0	0	0	170,737	0	0	0
0210696	BLOOMINGTON	MN		08/13/2015		32,181,898	0	0	0	0	0	0	0	182,870	0	0	0
0210697	EDEN PRAIRIE	MN		10/05/2015		17,265,059	0	0	0	0	0	0	0	99,270	0	0	0
0210698	MURRAY	UT		10/02/2015		20,807,612	0	0	0	0	0	0	0	111,372	0	0	0
0210699	BRUNSWICK	OH		10/14/2015		10,651,585	0	0	0	0	0	0	0	60,390	0	0	0
0210700	ST LOUIS	MO		10/08/2015		6,115,340	0	0	0	0	0	0	0	34,461	0	0	0
0210701	DES PERES	MO		10/21/2015		15,304,017	0	0	0	0	0	0	0	82,098	0	0	0
0210702	CHESTERFIELD	MO		11/03/2015		9,515,407	0	0	0	0	0	0	0	54,104	0	0	0
0210703	WHITE MARSH	MD		10/28/2015		14,434,391	0	0	0	0	0	0	0	113,974	0	0	0
0210708	INDEPENDENCE	OH		01/06/2016		17,192,377	0	0	0	0	0	0	0	136,355	0	0	0
0210709	URBANDALE	IA		01/22/2016		12,841,934	0	0	0	0	0	0	0	72,266	0	0	0
0210710	COLLIERVILLE	TN		01/14/2016		26,067,148	0	0	0	0	0	0	0	137,229	0	0	0
0210711	BALTIMORE	MD		12/30/2015		50,000,000	0	0	0	0	0	0	0	133,132	0	0	0

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SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value / Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) / Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8 + 9 - 10 + 11)	13 Total Foreign Exchange Change in Book Value					
0210720	MADISON	WI		06/20/2016		9,139,963	0	0	0	0	0	0	0	53,125	0	0	0
0210724	KANSAS CITY	MO		06/30/2016		9,748,278	0	0	0	0	0	0	0	77,513	0	0	0
0210725	URBANDALE	IA		09/01/2016		26,130,241	0	0	0	0	0	0	0	168,022	0	0	0
0210727	CHICAGO	IL		09/21/2016		15,425,587	0	0	0	0	0	0	0	99,260	0	0	0
0210728	SCOTTSDALE	AZ		09/01/2016		13,287,457	0	0	0	0	0	0	0	108,975	0	0	0
0210733	HOMEWOOD	AL		08/30/2016		29,923,419	0	0	0	0	0	0	0	202,483	0	0	0
0210734	JACKSONVILLE	FL		10/14/2016		9,170,279	0	0	0	0	0	0	0	49,963	0	0	0
0210737	FORT MILL	SC		10/25/2016		28,274,867	0	0	0	0	0	0	0	163,943	0	0	0
0210746	SALT LAKE CITY	UT		01/23/2017		10,810,969	0	0	0	0	0	0	0	83,701	0	0	0
0210747	BOSTON	MA		01/17/2017		12,562,947	0	0	0	0	0	0	0	62,027	0	0	0
0210748	CONCORD	NH		05/01/2017		6,374,000	0	0	0	0	0	0	0	47,135	0	0	0
0210749	CONCORD	NH		05/01/2017		13,385,423	0	0	0	0	0	0	0	98,982	0	0	0
0210750	SHAKER HEIGHTS	OH		05/25/2017		9,981,763	0	0	0	0	0	0	0	48,122	0	0	0
0210751	ASHBURN	VA		05/23/2017		12,871,384	0	0	0	0	0	0	0	87,833	0	0	0
0210757	PAPILLION	NE		08/30/2017		20,671,459	0	0	0	0	0	0	0	109,423	0	0	0
0210759	SALT LAKE CITY	UT		08/29/2017		11,736,083	0	0	0	0	0	0	0	83,767	0	0	0
0210760	REDMOND	WA		11/08/2017		16,829,964	0	0	0	0	0	0	0	118,887	0	0	0
0210761	LIMERICK TOWNSHIP	PA		09/28/2017		27,397,819	0	0	0	0	0	0	0	133,516	0	0	0
0210762	OXFORD	OH		11/01/2017		17,745,611	0	0	0	0	0	0	0	129,930	0	0	0
0210763	LOS ANGELES	CA		01/11/2018		19,133,377	0	0	0	0	0	0	0	314,037	0	0	0
0210765	POOLER	GA		01/12/2018		27,500,000	0	0	0	0	0	0	0	39,272	0	0	0
0210766	DENVER	CO		12/18/2017		11,643,258	0	0	0	0	0	0	0	59,933	0	0	0
0210767	HAVERSTRAW	NY		12/22/2017		16,656,317	0	0	0	0	0	0	0	168,616	0	0	0
0210781	HARTLAND	WI		03/30/2018		9,059,563	0	0	0	0	0	0	0	43,922	0	0	0
0210782	ELLICOTT CITY	MD		03/09/2018		12,806,926	0	0	0	0	0	0	0	66,725	0	0	0
0210783	SAN DIEGO	CA		04/12/2018		18,761,615	0	0	0	0	0	0	0	127,081	0	0	0
0210784	SALT LAKE CITY	UT		04/23/2018		20,792,283	0	0	0	0	0	0	0	144,096	0	0	0
0210786	SANTA MONICA	CA		06/08/2018		11,279,336	0	0	0	0	0	0	0	76,257	0	0	0
0210790	BEAVERTON	OR		06/26/2018		6,417,546	0	0	0	0	0	0	0	63,491	0	0	0
0210791	WILSONVILLE	OR		06/26/2018		13,161,274	0	0	0	0	0	0	0	91,355	0	0	0
0210796	STAMFORD	CT		07/11/2018		7,667,233	0	0	0	0	0	0	0	49,103	0	0	0
0210797	OMAHA	NE		06/15/2018		13,214,376	0	0	0	0	0	0	0	86,122	0	0	0
0210798	ANNAPOLIS	MD		07/10/2018		10,424,133	0	0	0	0	0	0	0	65,464	0	0	0
0210799	SCOTTSDALE	AZ		06/26/2018		24,904,444	0	0	0	0	0	0	0	109,026	0	0	0
0210800	NEW ALBANY	OH		07/19/2018		30,756,593	0	0	0	0	0	0	0	197,736	0	0	0
0210803	DALLAS	TX		12/30/2008		3,647,953	0	0	0	0	0	0	0	21,699	0	0	0
0210804	DALLAS	TX		12/30/2008		9,119,897	0	0	0	0	0	0	0	54,245	0	0	0
0210809	POMONA	CA		11/07/2018		7,071,234	0	0	0	0	0	0	0	30,591	0	0	0
0210813	LENEXA	KS		01/28/2019		13,728,296	0	0	0	0	0	0	0	81,881	0	0	0
0210815	ST PAUL	MN		04/09/2019		8,372,485	0	0	0	0	0	0	0	35,681	0	0	0
0210819	LOUISVILLE	KY		05/01/2019		9,471,713	0	0	0	0	0	0	0	86,588	0	0	0

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SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value / Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal	
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) / Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8 + 9 - 10 + 11)	13 Total Foreign Exchange Change in Book Value						
0210828	GARNER	NC		06/07/2019		8,660,893	.0	.0	.0	.0	.0	.0	.0	41,248	.0	.0	.0	
0210829	SO WINDSOR	CT		10/31/2019		22,435,914	.0	.0	.0	.0	.0	.0	.0	133,994	.0	.0	.0	
0210831	HIGHLANDS PARK	CO		07/29/2019		19,498,110	.0	.0	.0	.0	.0	.0	.0	96,850	.0	.0	.0	
0210837	HALTOM CITY	TX		01/10/2020		15,226,012	.0	.0	.0	.0	.0	.0	.0	103,973	.0	.0	.0	
0210844	SAN ANTONIO	TX		02/20/2020		14,535,567	.0	.0	.0	.0	.0	.0	.0	157,364	.0	.0	.0	
0210847	FARMINGTON	UT		04/14/2020		10,280,393	.0	.0	.0	.0	.0	.0	.0	95,398	.0	.0	.0	
0210848	PLANO	TX		04/22/2020		7,909,548	.0	.0	.0	.0	.0	.0	.0	39,317	.0	.0	.0	
0210853	GLEN BURNIE	MD		05/04/2020		9,851,408	.0	.0	.0	.0	.0	.0	.0	64,602	.0	.0	.0	
0210854	LINCOLN	NE		05/11/2020		12,040,455	.0	.0	.0	.0	.0	.0	.0	80,749	.0	.0	.0	
0210862	PARLIN	NJ		10/15/2020		45,439,391	.0	.0	.0	.0	.0	.0	.0	182,756	.0	.0	.0	
0210863	FULTON	MD		11/02/2020		13,170,321	.0	.0	.0	.0	.0	.0	.0	89,480	.0	.0	.0	
0210865	KYLE	TX		11/05/2020		15,968,615	.0	.0	.0	.0	.0	.0	.0	94,650	.0	.0	.0	
0210866	KYLE	TX		11/05/2020		25,200,470	.0	.0	.0	.0	.0	.0	.0	149,371	.0	.0	.0	
0210867	WALLINGFORD	CT		11/23/2020		36,400,000	.0	.0	.0	.0	.0	.0	.0	171,162	.0	.0	.0	
0210873	DRAPER	UT		01/26/2021		22,334,991	.0	.0	.0	.0	.0	.0	.0	65,009	.0	.0	.0	
0210880	DALLAS	TX		01/28/2021		14,966,602	.0	.0	.0	.0	.0	.0	.0	33,398	.0	.0	.0	
210578A	KENNESAW	GA		10/31/2011		14,905,769	.0	.0	.0	.0	.0	.0	.0	92,483	.0	.0	.0	
210578B	KENNESAW	GA		11/20/2017		3,746,624	.0	.0	.0	.0	.0	.0	.0	22,949	.0	.0	.0	
210622A	LA JOLLA	CA		02/15/2013		16,341,219	.0	.0	.0	.0	.0	.0	.0	82,036	.0	.0	.0	
210622B	LA JOLLA	CA		06/05/2018		4,839,310	.0	.0	.0	.0	.0	.0	.0	17,431	.0	.0	.0	
210634A	E LONGMEADOW	MA		06/27/2013		16,272,339	.0	.0	.0	.0	.0	.0	.0	101,319	.0	.0	.0	
210634B	E LONGMEADOW	MA		08/16/2017		2,810,416	.0	.0	.0	.0	.0	.0	.0	15,986	.0	.0	.0	
210673A	ST LOUIS	MO		10/09/2014		21,189,160	.0	.0	.0	.0	.0	.0	.0	131,161	.0	.0	.0	
210673B	ST LOUIS	MO		05/15/2019		4,906,484	.0	.0	.0	.0	.0	.0	.0	16,419	.0	.0	.0	
210753A	EDINA	MN		09/01/2017		12,631,783	.0	.0	.0	.0	.0	.0	.0	136,813	.0	.0	.0	
210753B	EDINA	MN		04/09/2019		3,894,193	.0	.0	.0	.0	.0	.0	.0	16,593	.0	.0	.0	
210802A	TULSA	OK		09/12/2018		24,653,572	.0	.0	.0	.0	.0	.0	.0	109,612	.0	.0	.0	
210802B	TULSA	OK		09/12/2018		3,087,267	.0	.0	.0	.0	.0	.0	.0	8,527	.0	.0	.0	
210810A	PHOENIXVILLE	PA		11/29/2018		23,819,495	.0	.0	.0	.0	.0	.0	.0	102,879	.0	.0	.0	
210810B	PHOENIXVILLE	PA		11/29/2018		5,715,112	.0	.0	.0	.0	.0	.0	.0	16,934	.0	.0	.0	
210812A	OVERLAND PARK	KS		12/10/2018		21,046,213	.0	.0	.0	.0	.0	.0	.0	130,571	.0	.0	.0	
210812B	OVERLAND PARK	KS		12/10/2018		7,747,120	.0	.0	.0	.0	.0	.0	.0	35,571	.0	.0	.0	
210817A	SANDY SPRINGS	GA		02/07/2019		12,483,874	.0	.0	.0	.0	.0	.0	.0	73,959	.0	.0	.0	
210817B	SANDY SPRINGS	GA		02/07/2019		3,891,945	.0	.0	.0	.0	.0	.0	.0	15,993	.0	.0	.0	
210826C	JACKSONVILLE	FL		08/23/2019		7,361,238	.0	.0	.0	.0	.0	.0	.0	(93,087)	.0	.0	.0	
210851C	OLIVE BRANCH	MS		07/29/2020		6,782,618	.0	.0	.0	.0	.0	.0	.0	(148,364)	.0	.0	.0	
210852C	DENTON	TX		03/05/2020		12,394,309	.0	.0	.0	.0	.0	.0	.0	(191,797)	.0	.0	.0	
210875C	DIXON	CA		02/03/2021		5,295,671	.0	.0	.0	.0	.0	.0	.0	(95,671)	.0	.0	.0	
0299999	Total - Mortgages With Partial Repayments						2,117,772,497	.0	.0	.0	.0	.0	.0	.0	13,562,393	.0	.0	.0
0599999	Total Mortgages						2,145,458,379	.0	.0	.0	.0	.0	.0	.0	27,391,829	.0	.0	.0

QE024

SCHEDULE BA - PART 2

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

1	2		Location		5	6	7	8	9	10	11	12	13
			3	4									
CUSIP Identification	Name or Description		City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation and SVO Administrative Symbol/Market Indicator	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
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated													
724000 00 5	A&M Capital Opportunities Fund.....		Wilmington.....	DE...	A&M Capital Opportunities Fund.....	0.....	09/08/2017.....	.....3	.....0	2,437,582	.....0	.....0	4.000
726300 00 0	A&M Capital Partners II.....		Wilmington.....	DE...	A&M Capital Partners II.....	0.....	08/30/2019.....	.....3	.....0	733,899	.....0	.....0	1.670
727500 00 0	Altas Partners Holding II LP.....		San Francisco.....	CA...	Altas Partners Holding II LP.....	0.....	04/09/2019.....	.....3	.....0	39,663	.....0	.....0	2.000
722400 00 9	Altas Partners Holdings LP.....		Wilmington.....	DE...	Altas Partners Holdings LP.....	0.....	06/01/2016.....	.....3	.....0	23,639	.....0	.....0	0.980
723900 00 7	Arrowhead Capital Fund III LP.....		Dover.....	DE...	Arrowhead Capital Fund III LP.....	0.....	06/28/2017.....	.....2	.....0	70,533	.....0	.....0	6.670
BAN039 JX 7	Athene LP Apollo Natural Resources I.....		Wilmington.....	DE...	Athene LP Apollo Natural Resources I.....	0.....	06/17/2020.....	.....0	.....0	70,250	.....0	.....0	3.080
BAN0FL JW 9	Athene LP Apollo Natural Resources II.....		Wilmington.....	DE...	Athene LP Apollo Natural Resources II.....	0.....	06/17/2020.....	.....0	.....0	22,866	.....0	.....0	0.260
725800 00 0	Banc Fund X LP.....		Chicago.....	IL...	Banc Fund X LP.....	0.....	05/16/2018.....	.....3	.....0	2,400,000	.....0	.....0	6.080
728900 00 0	Battery Ventures XIII LP.....		Wilmington.....	DE...	Battery Ventures XIII LP.....	0.....	05/12/2020.....	.....1	.....0	1,224,000	.....0	.....0	0.750
729000 00 0	Battery Ventures XIII Side Fnd.....		Wilmington.....	DE...	Battery Ventures XIII Side Fnd.....	0.....	05/12/2020.....	.....1	.....0	744,000	.....0	.....0	0.750
729400 00 0	Brighton Park Capital Fnd I LP.....		Wilmington.....	DE...	Brighton Park Capital Fnd I LP.....	0.....	10/29/2020.....	.....3	.....0	1,369,024	.....0	.....0	1.110
723500 00 5	Canvas Ventures 2 LP.....		Wilmington.....	DE...	Canvas Ventures 2 LP.....	0.....	05/09/2017.....	.....1	.....0	247,570	.....0	.....0	5.000
717900 00 5	Court Square Capital Part III.....		Wilmington.....	DE...	Court Square Capital Part III.....	0.....	07/01/2016.....	.....3	.....0	23,906	.....0	.....0	1.010
723000 00 6	Crescent Mezzanine Partner VII.....		Wilmington.....	DE...	Crescent Mezzanine Partner VII.....	0.....	12/08/2016.....	.....2	.....0	3,109,309	.....0	.....0	0.430
724600 00 2	EnCap Energy Capital Fund XI.....		Houston.....	TX...	EnCap Energy Capital Fund XI.....	0.....	12/18/2017.....	.....0	.....0	394,760	.....0	.....0	0.340
723400 00 8	Energy & Minerals Fund IV LP.....		Wilmington.....	DE...	Energy & Minerals Fund IV LP.....	0.....	04/26/2017.....	.....0	.....0	53,447	.....0	.....0	0.920
722100 00 5	Gamut Investment Fund I LP.....		Wilmington.....	DE...	Gamut Investment Fund I LP.....	0.....	05/23/2016.....	.....3	.....0	80,602	.....0	.....0	1.500
719100 00 0	Greenbriar Equity Fund III.....		Wilmington.....	DE...	Greenbriar Equity Fund III.....	0.....	07/01/2016.....	.....3	.....0	31,076	.....0	.....0	1.190
723600 00 3	Gridiron Energy LLC.....		Wilmington.....	DE...	Gridiron Energy LLC.....	0.....	05/10/2017.....	.....0	.....0	833	.....0	.....0	0.330
726000 00 0	Heartwood Partners III Frmlly: Capital Pa.....		Wilmington.....	DE...	Heartwood Partners III Frmlly: Capital Pa.....	0.....	05/30/2018.....	.....3	.....0	710,132	.....0	.....0	2.330
728800 00 0	Jade Equity Investors LP.....		Dover.....	DE...	Jade Equity Investors LP.....	0.....	04/15/2020.....	.....3	.....0	1,035,369	.....0	.....0	0.730
715700 00 1	Littlejohn Fund IV.....		Wilmington.....	DE...	Littlejohn Fund IV.....	0.....	07/01/2015.....	.....3	.....0	1,309	.....0	.....0	0.810
719400 00 4	Littlejohn Fund V.....		Wilmington.....	DE...	Littlejohn Fund V.....	0.....	07/01/2015.....	.....3	.....0	130,316	.....0	.....0	0.780
726200 00 0	Littlejohn VI.....		Wilmington.....	DE...	Littlejohn VI.....	0.....	12/19/2019.....	.....3	.....0	194,667	.....0	.....0	0.870
721200 00 4	Lovell Minnick Equity Ptnr IV.....		Dover.....	DE...	Lovell Minnick Equity Ptnr IV.....	0.....	12/01/2015.....	.....3	.....0	342,377	.....0	.....0	2.000
727200 00 0	Lovell Minnick Equity V LLP.....		Dover.....	DE...	Lovell Minnick Equity V LLP.....	0.....	10/25/2019.....	.....3	.....0	283,607	.....0	.....0	1.200
721100 00 6	MSouth Equity Partners III LP.....		Wilmington.....	DE...	MSouth Equity Partners III LP.....	0.....	11/09/2015.....	.....3	.....0	105,194	.....0	.....0	1.540
724100 00 3	Mithril II LP.....		Dover.....	DE...	Mithril II LP.....	0.....	09/08/2017.....	.....1	.....0	5,491,887	.....0	.....0	2.820
724700 01 8	Monomoy Capital Partners III L.....		Dover.....	DE...	Monomoy Capital Partners III L.....	0.....	12/18/2017.....	.....3	.....0	192,112	.....0	.....0	1.970
724400 00 7	NB PRIVATE EQUITY CREDIT OPP.....		Dover.....	DE...	NB PRIVATE EQUITY CREDIT OPP.....	0.....	10/13/2017.....	.....2	.....0	84,659	.....0	.....0	2.360
721900 00 9	NGP Natural Resources XI.....		Wilmington.....	DE...	NGP Natural Resources XI.....	0.....	03/10/2016.....	.....0	.....0	1,482	.....0	.....0	0.040
724500 00 4	New Mountain Investments V LP.....		Wilmington.....	DE...	New Mountain Investments V LP.....	0.....	11/29/2017.....	.....3	.....0	791,230	.....0	.....0	0.410
719800 00 5	New Mountain Partners IV LP.....		Wilmington.....	DE...	New Mountain Partners IV LP.....	0.....	10/14/2016.....	.....3	.....0	124,348	.....0	.....0	0.360
729600 00 0	New Mountain Partners VI.....		Wilmington.....	DE...	New Mountain Partners VI.....	0.....	03/12/2021.....	.....3	106,080	.....0	.....0	.....0	0.080
723200 00 2	Newstone Capital Partners III.....		Wilmington.....	DE...	Newstone Capital Partners III.....	0.....	12/27/2016.....	.....2	.....0	284,275	.....0	.....0	2.430
728100 00 0	Northstar Mezz Ptnrs VII Feede.....		Wilmington.....	DE...	Northstar Mezz Ptnrs VII Feede.....	0.....	10/30/2019.....	.....2	.....0	758,583	.....0	.....0	4.350

QE03

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13	
		3	4										
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation and SVO Administrative Symbol/Market Indicator	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	
718200 00 9	Pamlico Capital III LP	Wilmington	DE	Pamlico Capital III LP	0	10/01/2016	3	0	134,199	0	0	1.540	
722000 00 7	Pfingsten Partners Fund V LP	Wilmington	DE	Pfingsten Partners Fund V LP	0	03/30/2016	3	0	1,228,716	0	0	3.930	
718000 00 3	Pine Brook Capital Partners II	Wilmington	DE	Pine Brook Capital Partners II	0	07/01/2016	3	0	169,360	0	0	0.460	
724900 00 6	Primus Capital Fund VIII LP	Cleveland	OH	Primus Capital Fund VIII LP	0	12/21/2017	3	0	1,708,333	0	0	2.780	
725400 00 6	Public Pension Capital LLC	Wilmington	DE	Public Pension Capital LLC	0	04/26/2018	3	0	2,382,989	0	0	3.180	
723300 00 0	Summit Partners Growth Eq IX-A	Wilmington	DE	Summit Partners Growth Eq IX-A	0	04/14/2017	3	0	34,500	0	0	0.450	
722200 00 3	Summitt Ptners Vent Cap Fd IV	Wilmington	DE	Summitt Ptners Vent Cap Fd IV	0	05/24/2016	1	0	760,500	0	0	1.160	
728000 00 0	TA XIII-A LP	Wilmington	DE	TA XIII-A LP	0	12/16/2019	3	0	2,000,000	0	0	0.400	
729200 00 0	The Founders Fund Growth LP	Wilmington	DE	The Founders Fund Growth LP	0	07/15/2020	1	0	800,000	0	0	0.330	
722300 00 1	Thoma Bravo Fund XII LP	Wilmington	DE	Thoma Bravo Fund XII LP	0	05/31/2016	3	0	1,174,062	0	0	0.260	
726800 00 0	Thoma Bravo Fund XIII LP	Dover	DE	Thoma Bravo Fund XIII LP	0	02/14/2019	3	0	3,449,279	0	0	0.120	
723100 00 4	Vista Credit Opp Fund II LP	Wilmington	DE	Vista Credit Opp Fund II LP	0	12/12/2016	2	0	139,502	0	0	1.100	
722600 00 4	Vista Foundation Fund III LP	Wilmington	DE	Vista Foundation Fund III LP	0	07/15/2016	3	0	284,003	0	0	0.360	
720310 00 2	Welsh Carson Anderson & Stowe XII LP	Wilmington	DE	Welsh Carson Anderson & Stowe XII LP	0	07/01/2016	3	0	171,743	0	0	0.500	
726600 00 0	Butterfly Fund II LP	Grand Cayman	KY1	Butterfly Fund II LP	0	11/16/2018	3	0	87,976	0	0	2.860	
723800 00 9	Carlyle Structured Credit	George Town	KY1	Carlyle Structured Credit	0	09/22/2017	2	0	96,338	0	0	3.580	
725600 00 1	NCP Fund I LP	Grand Cayman	KY1	NCP Fund I LP	0	11/13/2018	3	0	49,901	0	0	2.840	
726900 00 0	Vista Equity Partners Fund VII	Grand Cayman	KY1	Vista Equity Partners Fund VII	0	01/24/2019	3	0	2,532,067	0	0	0.070	
729300 00 0	Vista Foundation Fund IV	Grand Cayman	KY1	Vista Foundation Fund IV	0	07/24/2020	3	0	911,102	0	0	0.260	
1999999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated								106,080	41,723,076	0	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated													
726400 00 0	CIP14 WFS Investor LLC	Wilmington	DE	CIP14 WFS Investor LLC	0	10/05/2018	0	0	35,333	0	0	15.080	
721300 00 2	Crow Holdings Realty Ptr VII	Wilmington	DE	Crow Holdings Realty Ptr VII	0	01/14/2016	0	0	7,454	0	0	6.440	
721000 00 8	Waterton Residential Property Venture XI	Wilmington	DE	Waterton Residential Property Venture XI	0	10/21/2015	0	0	34,240	0	0	2.940	
2199999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated								0	77,027	0	0	XXX
4899999	Subtotal - Unaffiliated								106,080	41,800,103	0	0	XXX
5099999	Totals								106,080	41,800,103	0	0	XXX

QE03.1

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	Changes 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 or Partnership Interests That Have Underlying Characteristics of Fixed Income - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Unaffiliated																				
46332#	12	4	Ironwood Mezzanine Fund IV-B	Wilmington	DE	Capital Distribution	06/12/2018	02/05/2021	862,363	0	0	0	0	0	862,363	813,621	0	0	0	48,742
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - NAIC Designation Assigned by the SVO - Unaffiliated									862,363	0	0	0	0	862,363	813,621	0	0	0	48,742	
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																				
724000	00	5	A&M Capital Opportunities Fund	Wilmington	DE	Capital Distribution	09/08/2017	01/14/2021	4,593,003	0	0	0	0	0	4,593,003	1,420,000	0	0	0	3,173,003
726300	00	0	A&M Capital Partners II	Wilmington	DE	Capital Distribution	08/30/2019	01/22/2021	2,679,761	0	0	0	0	0	2,679,761	1,791,852	0	0	0	887,909
723900	00	7	Arrowhead Capital Fund III LP	Dover	DE	Capital Distribution	06/28/2017	01/13/2021	2,521,781	0	0	0	0	0	2,521,781	2,286,585	0	0	0	235,196
BAN039	JX	7	Athene LP Apollo Natural Resources I	Wilmington	DE	Capital Distribution	06/17/2020	03/25/2021	603,737	0	0	0	0	0	603,737	480,601	0	0	0	123,136
BAN0FL	JW	9	Athene LP Apollo Natural Resources II	Wilmington	DE	Capital Distribution	06/17/2020	02/05/2021	404,652	0	0	0	0	0	404,652	132,081	0	0	0	272,571
BAN0ZF	87	7	Athene LP Momentum Investor LP	Wilmington	DE	Capital Distribution	06/30/2020	01/21/2021	74,805	0	0	0	0	0	74,805	74,805	0	0	0	0
723500	00	5	Canvas Ventures 2 LP	Wilmington	DE	Income Allocation	05/09/2017	03/31/2021	0	0	0	0	0	0	0	(1,608,251)	0	0	0	1,608,251
727000	00	0	CP Thor LLC	Wilmington	DE	Capital Distribution	11/20/2018	02/26/2021	101,043	0	0	0	0	0	101,043	0	0	0	0	101,043
726100	00	0	CP Twin Frmly: CP ChromaScape	Wilmington	DE	Capital Distribution	06/27/2018	02/26/2021	47,570	0	0	0	0	0	47,570	0	0	0	0	47,570
717900	00	5	Court Square Capital Part III	Wilmington	DE	Capital Distribution	07/01/2016	02/11/2021	1,376,209	0	0	0	0	0	1,376,209	439,487	0	0	0	936,722
723000	00	6	Crescent Mezzanine Partner VII	Wilmington	DE	Capital Distribution	12/08/2016	03/15/2021	971,999	0	0	0	0	0	971,999	797,032	0	0	0	174,967
723400	00	8	Energy & Minerals Fund IV LP	Wilmington	DE	Capital Distribution	04/26/2017	03/09/2021	136,910	0	0	0	0	0	136,910	0	0	0	0	136,910
718100	00	1	Energy XVI LP	Wilmington	DE	Capital Distribution	07/01/2016	02/08/2021	104,468	0	0	0	0	0	104,468	0	0	0	0	104,468
728500	00	0	EMG Iron Ore Phase 3 Q4 19 Co-Inv	Dover	DE	Income Allocation	12/09/2019	03/31/2021	0	0	0	0	0	0	0	(2,726,136)	0	0	0	2,726,136
728200	00	0	EMG Fund IV Sable Co-Investment	Dover	DE	Expense Allocation	10/07/2019	03/31/2021	0	0	0	0	0	0	0	406,243	0	0	0	(406,243)
722100	00	5	Gamut Investment Fund I LP	Wilmington	DE	Capital Distribution	05/23/2016	01/20/2021	242,155	0	0	0	0	0	242,155	242,155	0	0	0	0
719100	00	0	Greenbriar Equity Fund III	Wilmington	DE	Capital Distribution	07/01/2016	01/13/2021	1,471,947	0	0	0	0	0	1,471,947	213,378	0	0	0	1,258,569
723600	00	3	Gridiron Energy LLC	Wilmington	DE	Capital Distribution	05/10/2017	02/17/2021	17,500	0	0	0	0	0	17,500	17,500	0	0	0	0
726000	00	0	Heartwood Partners III Frmly: Capital Pa	Wilmington	DE	Capital Distribution	05/30/2018	03/29/2021	243,539	0	0	0	0	0	243,539	0	0	0	0	243,539
715700	00	1	Littlejohn Fund IV	Wilmington	DE	Capital Distribution	07/01/2015	03/26/2021	255,629	0	0	0	0	0	255,629	8,001	0	0	0	247,628
719400	00	4	Littlejohn Fund V	Wilmington	DE	Capital Distribution	07/01/2015	03/22/2021	166,532	0	0	0	0	0	166,532	162,647	0	0	0	3,885
721200	00	4	Lovell Minnick Equity Ptnr IV	Dover	DE	Capital Distribution	12/01/2015	01/15/2021	25,817	0	0	0	0	0	25,817	0	0	0	0	25,817
725100	00	2	MRCC Senior Loan Fund I LLC	Wilmington	DE	Capital Distribution	12/01/2020	03/29/2021	1,200,000	0	0	0	0	0	1,200,000	(559,444)	0	0	0	1,759,444
724100	00	3	Mithril II LP	Dover	DE	Capital Distribution	09/08/2017	03/29/2021	5,679,048	0	0	0	0	0	5,679,048	5,679,048	0	0	0	0
724700	01	8	Monomoy Capital Partners III L	Dover	DE	Capital Distribution	12/18/2017	01/26/2021	688,087	0	0	0	0	0	688,087	621,724	0	0	0	66,363
724400	00	7	NB PRIVATE EQUITY CREDIT OPP	Dover	DE	Capital Distribution	10/13/2017	02/12/2021	1,407,899	0	0	0	0	0	1,407,899	913,728	0	0	0	494,171
721900	00	9	NGP Natural Resources XI	Wilmington	DE	Capital Distribution	03/10/2016	02/02/2021	8,299	0	0	0	0	0	8,299	0	0	0	0	8,299
724500	00	4	New Mountain Investments V LP	Wilmington	DE	Capital Distribution	11/29/2017	02/22/2021	4,748,390	0	0	0	0	0	4,748,390	1,584,974	0	0	0	3,163,416
719800	00	5	New Mountain Partners IV LP	Wilmington	DE	Capital Distribution	10/14/2016	01/15/2021	3,409,959	0	0	0	0	0	3,409,959	1,966,203	0	0	0	1,443,756
723200	00	2	Newstone Capital Partners III	Wilmington	DE	Capital Distribution	12/27/2016	01/13/2021	1,902,202	0	0	0	0	0	1,902,202	1,398,231	0	0	0	503,971
718200	00	9	Pamlico Capital III LP	Wilmington	DE	Capital Distribution	10/01/2016	03/26/2021	2,788	0	0	0	0	0	2,788	2,788	0	0	0	0
728100	00	0	Northstar Mezz Ptnrs VII Feeder	Wilmington	DE	Income Allocation	10/30/2019	03/31/2020	0	0	0	0	0	0	0	(383,165)	0	0	0	383,165
718000	00	3	Pine Brook Capital Partners II	Wilmington	DE	Capital Distribution	07/01/2016	03/23/2021	5,475	0	0	0	0	0	5,475	684	0	0	0	4,791
725400	00	6	Public Pension Capital LLC	Wilmington	DE	Capital Distribution	04/26/2018	02/12/2021	669	0	0	0	0	0	669	0	0	0	0	669
728000	00	0	TA XIII-A LP	Wilmington	DE	Capital Distribution	12/16/2019	03/19/2021	300,000	0	0	0	0	0	300,000	300,000	0	0	0	0
722300	00	1	Thoma Bravo Fund XII LP	Wilmington	DE	Capital Distribution	05/31/2016	03/24/2021	11,811	0	0	0	0	0	11,811	0	0	0	0	11,811
725200	00	0	Tennenbaum Capital Ptnr VIII	Wilmington	DE	Income Allocation	03/22/2018	03/31/2021	0	0	0	0	0	0	0	(96,358)	0	0	0	96,358
723100	00	4	Vista Credit Opp Fund II LP	Wilmington	DE	Capital Distribution	12/12/2016	01/05/2021	966,738	0	0	0	0	0	966,738	314,402	0	0	0	652,336
722500	00	6	Vista Equity Partners Fund VI	Wilmington	DE	Capital Distribution	06/28/2016	03/02/2021	27,947	0	0	0	0	0	27,947	0	0	0	0	27,947

QE03.2

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	Changes 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
722600 00 4	Vista Foundation Fund III LP.....	Wilmington.....	DE..	Capital Distribution.....	07/15/2016	01/12/2021	.....5,081,694	.....0	.....0	.....0	.....0	.....0	.....0	.....5,081,694	.....1,365,866	.....0	.....0	.....0	.....3,715,828
720310 00 2	Welsh Carson Anderson & Stowe XII LP.....	Wilmington.....	DE..	Capital Distribution.....	07/01/2016	01/05/2021	.....411,051	.....0	.....0	.....0	.....0	.....0	.....0	.....411,051	.....98,652	.....0	.....0	.....0	.....312,399
722700 00 2	Penfund Capital Fund V.....	Toronto.....	ON.	Capital Distribution.....	08/19/2016	02/18/2021	.....140,894	.....0	.....0	.....0	.....0	.....0	.....(2,200)	.....140,894	.....0	.....2,200	.....0	.....2,200	.....140,894
723800 00 9	Carlisle Structured Credit.....	George Town.....	KY1	Capital Distribution.....	09/22/2017	02/05/2021	.....3,643,834	.....0	.....0	.....0	.....0	.....0	.....0	.....3,643,834	.....1,689,082	.....0	.....0	.....0	.....1,954,752
727300 00 0	Summit Partners Gw Eqty X-A.....	Grand Cayman.....	KY1	Capital Distribution.....	03/18/2020	02/25/2021	.....756,000	.....0	.....0	.....0	.....0	.....0	.....0	.....756,000	.....756,000	.....0	.....0	.....0	.....0
726900 00 0	Vista Equity Partners Fund VII.....	Grand Cayman.....	KY1	Capital Distribution.....	01/24/2019	01/29/2021	.....209,447	.....0	.....0	.....0	.....0	.....0	.....0	.....209,447	.....209,447	.....0	.....0	.....0	.....0
1999999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....						.....46,641,289	.....0	.....0	.....0	.....0	.....0	.....(2,200)	.....46,641,289	.....19,999,843	.....2,200	.....0	.....2,200	.....26,641,447
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																			
725300 00 8	CrossHarbor Inst Partn 2018.....	Wilmington.....	DE..	Capital Distribution.....	10/18/2018	02/12/2021	.....631,670	.....0	.....0	.....0	.....0	.....0	.....0	.....631,670	.....259,280	.....0	.....0	.....0	.....372,390
720100 00 7	CrossHarbor Instit Ptners 2014.....	Wilmington.....	DE..	Capital Distribution.....	07/01/2015	02/26/2021	.....502,974	.....0	.....0	.....0	.....0	.....0	.....0	.....502,974	.....432,000	.....0	.....0	.....0	.....70,974
721300 00 2	Crow Holdings Realty Ptr VII.....	Wilmington.....	DE..	Capital Distribution.....	01/14/2016	01/29/2021	.....1,019,719	.....0	.....0	.....0	.....0	.....0	.....0	.....1,019,719	.....615,967	.....0	.....0	.....0	.....403,752
721000 00 8	Waterton Residential Property Venture XI.....	Wilmington.....	DE..	Capital Distribution.....	10/21/2015	01/29/2021	.....34,240	.....0	.....0	.....0	.....0	.....0	.....0	.....34,240	.....0	.....0	.....0	.....0	.....34,240
2199999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....						.....2,188,603	.....0	.....0	.....0	.....0	.....0	.....0	.....2,188,603	.....1,307,247	.....0	.....0	.....0	.....881,356
Any Other Class of Asset - Unaffiliated																			
726700 00 0	Advantage Capital Solar Ptr II.....	Wilmington.....	DE..	Capital Distribution.....	10/29/2018	01/15/2021	.....68,786	.....0	.....0	.....0	.....0	.....0	.....0	.....68,786	.....68,786	.....0	.....0	.....0	.....0
4699999	Total - Any Other Class of Asset - Unaffiliated.....						.....68,786	.....0	.....0	.....0	.....0	.....0	.....0	.....68,786	.....68,786	.....0	.....0	.....0	.....0
4899999	Subtotal - Unaffiliated.....						.....49,761,041	.....0	.....0	.....0	.....0	.....0	.....(2,200)	.....49,761,041	.....22,189,497	.....2,200	.....0	.....2,200	.....27,571,545
5099999	Totals.....					49,761,04100000(2,200)49,761,04122,189,4972,20002,20027,571,545

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SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During 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
Bonds - U.S. Government										
38376U	JU	4		03/01/2021	Interest Capitalization		26,597	26,597	0	1.A
38379P	S7	3		03/01/2021	Interest Capitalization		54,649	54,649	0	1.A
38380M	LQ	2		03/01/2021	Interest Capitalization		44,393	44,393	0	1.A
38380N	JF	7		03/01/2021	Interest Capitalization		47,407	47,407	0	1.A
38380U	2K	8		03/01/2021	Interest Capitalization		42,231	42,231	0	1.A
38380U	E4	1		03/01/2021	Interest Capitalization		24,293	24,293	0	1.A
38380Y	BZ	7		03/01/2021	Interest Capitalization		156,297	156,297	0	1.A
0599999	Total - Bonds - U.S. Government						395,867	395,867	0	XXX
Bonds - U.S. Special Revenue and Special Assessment										
13034A	P7	9		03/05/2021	JP Morgan		1,000,000	1,000,000	0	1.F FE
13034A	P8	7		03/05/2021	JP Morgan		1,500,000	1,500,000	0	1.F FE
3136A8	SM	3		03/01/2021	Interest Capitalization		23,163	23,163	0	1.A
3136AJ	RR	9		03/01/2021	Interest Capitalization		87,301	87,301	0	1.A
3136AV	ZS	1		03/01/2021	Interest Capitalization		42,169	42,169	0	1.A
3136B0	ZB	5		03/01/2021	Interest Capitalization		106,410	106,410	0	1.A
3136B5	YJ	8		03/01/2021	Interest Capitalization		36,437	36,437	0	1.A
3136BA	SP	0		01/13/2021	Citigroup Global		6,532,725	6,346,302	8,409	1.A
3136BA	SP	0		03/01/2021	Interest Capitalization		28,060	28,060	0	1.A
3137F5	ZZ	1		03/01/2021	Interest Capitalization		48,578	48,578	0	1.A
3137FH	CC	5		03/01/2021	Interest Capitalization		102,775	102,775	0	1.A
3137FH	HP	1		02/01/2021	Interest Capitalization		63,382	63,382	0	1.A
3137FH	UC	5		03/01/2021	Interest Capitalization		158,363	158,363	0	1.A
3137FJ	AX	7		03/01/2021	Interest Capitalization		99,945	99,945	0	1.A
3137FK	2F	2		03/01/2021	Interest Capitalization		180,989	180,989	0	1.A
3137FK	7K	6		03/01/2021	Interest Capitalization		180,166	180,166	0	1.A
3137FK	D2	9		03/01/2021	Interest Capitalization		163,557	163,557	0	1.A
3137FK	SD	9		03/01/2021	Interest Capitalization		160,597	160,597	0	1.A
35563P	CB	3		03/01/2021	Interest Capitalization		145,643	145,643	0	1.A
35563P	KK	4		03/01/2021	Interest Capitalization		102,321	102,321	0	1.A
67760H	NB	3		01/22/2021	Various		2,509,998	2,410,000	34,223	1.E FE
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments						13,272,579	12,986,158	42,632	XXX
Bonds - Industrial and Miscellaneous										
00108W	AJ	9		01/21/2021	Mitsubishi		6,095,150	5,000,000	48,417	2.A FE
00253X	AB	7		03/10/2021	Goldman Sachs & Company		1,000,000	1,000,000	0	3.B FE
00255U	AA	3		02/15/2021	Interest Capitalization		0	0	0	1.G FE
00507V	AN	9		01/21/2021	Sumridge Partners		380,727	300,000	1,500	2.A FE
012725	AD	9		03/09/2021	Various		1,592,810	1,350,000	19,113	2.C FE
021345	AA	1		03/30/2021	Various		5,147,542	9,575,000	75,492	2.C FE
025816	AZ	2		03/17/2021	JP Morgan		652,664	425,000	17,223	2.A FE
025932	AL	8		03/31/2021	Morgan Stanley DWD		9,048,060	8,000,000	103,000	2.A FE
03027X	BD	1		02/11/2021	Janney Montgomery		1,035,605	1,050,000	5,515	2.C FE
03027X	BK	5		02/11/2021	Janney Montgomery		529,161	550,000	3,876	2.C FE
03040W	AJ	4		02/25/2021	Janney Montgomery		1,002,428	855,000	8,681	2.A FE
03115A	AC	7		03/30/2021	Various		9,021,900	9,000,000	4,259	2.B FE

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SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During 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
032654 AK 1	Analog Devices Inc 5.300% 12/15/45.....		03/10/2021.....	Goldman Sachs & Company.....		370,799	292,000	3,697	2.A FE.....
036752 AS 2	Anthem Inc 3.600% 03/15/51.....		03/08/2021.....	JP Morgan.....		1,992,720	2,000,000	0	2.B FE.....
03765H AC 5	APOLLO MANAGEMENT HOLDIN 5.000% 03/15/.....		02/25/2021.....	Janney Montgomery.....		587,775	500,000	11,181	1.G FE.....
037833 BA 7	Apple Computer Inc 3.450% 02/09/45.....		02/26/2021.....	Goldman Sachs & Company.....		543,415	500,000	1,102	1.B FE.....
037833 CD 0	Apple Computer Inc 3.850% 08/04/46.....		02/19/2021.....	Janney Montgomery.....		744,756	645,000	1,311	1.B FE.....
037833 DD 9	Apple Computer Inc 3.750% 09/12/47.....		02/25/2021.....	Janney Montgomery.....		1,999,782	1,800,000	30,750	1.B FE.....
037833 DG 2	Apple Computer Inc 3.750% 11/13/47.....		02/26/2021.....	Goldman Sachs & Company.....		281,310	250,000	2,839	1.B FE.....
03836W AC 7	Aqua America Inc 4.276% 05/01/49.....		03/31/2021.....	Seaport Group.....		4,475,020	4,000,000	70,554	2.B FE.....
03938J AA 7	ARCH CAPITAL GRP US INC 5.144% 11/01/4.....		03/03/2021.....	Various.....		1,092,632	865,000	15,203	2.A FE.....
04010L BA 0	ARES CAPITAL CORP 2.150% 07/15/26.....		02/24/2021.....	ATHENE.....		993,798	1,000,000	2,843	2.C FE.....
040555 CT 9	Arizona Pub Svc Co 4.350% 11/15/45.....		02/25/2021.....	Janney Montgomery.....		693,960	585,000	7,049	1.G FE.....
044209 AM 6	ASHLAND LLC 6.875% 05/15/43.....		03/22/2021.....	Goldman Sachs & Company.....		4,128,375	3,270,000	79,933	3.A FE.....
06849R AC 6	BARRICK NA FINANCE LLC 7.500% 09/15/38.....		03/11/2021.....	Various.....		10,474,294	6,950,000	216,638	2.A FE.....
06849R AK 8	BARRICK NA FINANCE LLC 5.750% 05/01/43.....		02/25/2021.....	Janney Montgomery.....		1,287,431	943,000	17,321	2.B FE.....
075887 BM 0	Becton Dickinson 4.875% 05/15/44.....		03/22/2021.....	Various.....		1,125,150	973,000	16,148	2.C FE.....
075887 BX 6	Becton Dickinson 4.669% 06/06/47.....		02/25/2021.....	Janney Montgomery.....		100,388	83,000	861	2.C FE.....
084423 AP 7	Berkley WR 6.250% 02/15/37.....		03/15/2021.....	Various.....		2,717,582	2,092,000	14,185	2.A FE.....
084423 AT 9	Berkley WR 4.750% 08/01/44.....		01/22/2021.....	Wells Fargo.....		586,146	460,000	10,622	2.A FE.....
084423 AU 6	Berkley WR 4.000% 05/12/50.....		02/11/2021.....	Janney Montgomery.....		550,163	470,000	4,752	2.A FE.....
084423 AV 4	Berkley WR 3.550% 03/30/52.....		03/09/2021.....	Credit Suisse.....		3,983,520	4,000,000	0	2.A FE.....
084664 CR 0	Berkshire Hathaway Finance 4.250% 01/1.....		02/24/2021.....	Goldman Sachs & Company.....		830,836	690,000	3,340	1.C FE.....
084664 CX 7	Berkshire Hathaway Finance 2.500% 01/1.....		01/05/2021.....	JP Morgan.....		4,942,600	5,000,000	0	1.C FE.....
09062X AD 5	Biogen Idec Inc 5.200% 09/15/45.....		02/24/2021.....	Goldman Sachs & Company.....		1,326,135	1,030,000	23,953	1.G FE.....
09062X AJ 2	Biogen Idec Inc 3.250% 02/15/51.....		03/11/2021.....	Janney Montgomery.....		4,000,400	4,235,000	7,468	2.A FE.....
092113 AN 9	BLACK HILLS CORP 4.200% 09/15/46.....		02/17/2021.....	Various.....		14,191,730	12,200,000	206,127	2.A FE.....
092113 AS 8	BLACK HILLS CORP 3.875% 10/15/49.....		02/11/2021.....	Janney Montgomery.....		336,672	300,000	3,907	2.A FE.....
09256B AE 7	BLACKSTONE HOLDINGS FINA 6.250% 08/15/.....		03/29/2021.....	Jefferies & Co.....		3,109,891	2,250,000	15,104	1.E FE.....
09256B AH 0	BLACKSTONE HOLDINGS FINA 4.450% 07/15/.....		02/25/2021.....	Janney Montgomery.....		731,619	600,000	2,608	1.E FE.....
09256B AM 9	BLACKSTONE HOLDINGS FINA 3.500% 09/10/.....		03/23/2021.....	Various.....		965,750	900,000	7,194	1.E FE.....
09261B AB 6	BLACKSTONE HOLDINGS FINA 2.800% 09/30/.....		02/11/2021.....	Janney Montgomery.....		389,276	400,000	4,262	1.E FE.....
101137 AE 7	Boston Scientific Corp 7.000% 11/15/35.....		03/31/2021.....	Various.....		937,447	650,000	10,869	2.C FE.....
110122 DK 1	Bristol-Myers Squibb Co 4.350% 11/15/4.....		02/26/2021.....	Goldman Sachs & Company.....		2,125,498	1,750,000	22,626	1.F FE.....
110122 DL 9	Bristol-Myers Squibb Co 4.550% 02/20/4.....		02/19/2021.....	Janney Montgomery.....		617,167	485,000	184	1.F FE.....
11135F BG 5	BROADCOM INC 3.750% 02/15/51.....		01/04/2021.....	Sun Trust Robinson Humphrey.....		1,493,520	1,500,000	0	2.C FE.....
11271R AB 5	BROOKFIELD FINANCE LLC 3.450% 04/15/50.....		02/25/2021.....	Janney Montgomery.....		680,876	700,000	8,788	1.G FE.....
125896 BL 3	CMS Energy 4.700% 03/31/43.....		02/19/2021.....	Janney Montgomery.....		543,582	458,000	8,551	2.B FE.....
12636Y AB 8	CRH AMERICA FINANCE INC 4.400% 05/09/4.....		02/25/2021.....	Janney Montgomery.....		157,301	137,000	1,792	2.A FE.....
12636Y AD 4	CRH AMERICA FINANCE INC 4.500% 04/04/4.....		02/11/2021.....	Janney Montgomery.....		741,174	600,000	9,900	2.A FE.....
126408 HA 4	CSX Corp 4.500% 08/01/54.....		02/25/2021.....	Janney Montgomery.....		606,870	500,000	1,563	2.A FE.....
133434 AD 2	CAMERON LNG LLC 3.701% 01/15/39.....		01/14/2021.....	Susquehanna Intl.....		1,395,081	1,257,000	517	1.G FE.....
134429 BH 1	Campbell Soup Company 4.800% 03/15/48.....		02/19/2021.....	Janney Montgomery.....		743,130	600,000	12,640	2.C FE.....
14310F AA 0	CARLYLE HOLDINGS II FIN 5.625% 03/30/4.....		03/15/2021.....	Various.....		3,986,128	3,220,000	83,988	2.A FE.....
151895 F* 5	Centerpoint PPTS SERIES K 2.930% 01/13.....		01/13/2021.....	Direct-Private Placement.....		3,000,000	3,000,000	0	2.C Z.....
166756 AT 3	CHEVRON USA INC 6.000% 03/01/41.....		01/12/2021.....	Various.....		8,886,720	6,000,000	131,833	1.D FE.....

QE04.1

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During 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
166756 AT 3	CHEVRON USA INC 6.000% 03/01/41		01/04/2021	Taxable Exchange		7,467,154	4,899,000	0	1.D FE
166756 AU 0	CHEVRON USA INC 5.250% 11/15/43		01/04/2021	Taxable Exchange		2,083,159	1,447,000	0	1.D FE
16876Y AA 0	CHILDREN'S HEALTH CARE 3.448% 08/15/49		01/25/2021	Cantor Fitzgerald		2,779,125	2,500,000	38,790	1.D FE
171484 AE 8	CHURCHILL DOWNS INC 4.750% 01/15/28		03/10/2021	JP Morgan		1,806,875	1,750,000	14,316	4.A FE
20035A AA 2	COMED FINANCING III 6.350% 03/15/33		02/05/2021	Seaport Group		2,330,895	1,939,000	40,242	2.B FE
201723 AP 8	Commercial Metals 3.875% 02/15/31		01/19/2021	Various		504,688	500,000	0	3.A FE
205887 CE 0	Conagra Inc 5.400% 11/01/48		03/24/2021	Various		5,838,091	4,530,000	91,193	2.C FE
20825C AX 2	Conocophillips 4.300% 08/15/28		02/08/2021	Tax Free Exchange		3,180,449	3,000,000	0	1.G FE
20825C BB 9	Conocophillips 4.875% 10/01/47		02/08/2021	Tax Free Exchange		9,104,108	8,000,000	0	1.G FE
20825C BD 5	Conocophillips 4.850% 08/15/48		02/08/2021	Tax Free Exchange		18,294,104	16,380,000	0	1.G FE
21036P AT 5	Constellation Brands Inc 4.500% 05/09		03/24/2021	Various		2,171,287	1,885,000	28,837	2.C FE
210518 CY 0	Consumers Energy Co 4.100% 11/15/45		02/11/2021	Janney Montgomery		250,070	250,000	2,591	1.F FE
219023 AC 2	Ingredion Inc 6.625% 04/15/37		02/17/2021	JP Morgan		416,055	300,000	6,846	2.B FE
224399 AT 2	Crane Co 4.200% 03/15/48		02/11/2021	Janney Montgomery		371,770	350,000	6,166	2.B FE
22822V AM 3	Crown Castle International Cor 5.200%		03/30/2021	Various		3,835,016	3,159,000	19,651	2.C FE
22822V AQ 4	Crown Castle International Cor 4.150%		02/11/2021	Janney Montgomery		578,310	500,000	2,594	2.C FE
23338V AD 8	DTE ELECTRIC CO 4.300% 07/01/44		01/14/2021	Goldman Sachs & Company		3,953,376	3,150,000	6,773	1.E FE
240019 BV 0	Dayton Pwr & Lt Co 3.950% 06/15/49		01/22/2021	Seaport Group		10,476,450	9,000,000	40,488	2.A FE
250847 EK 2	Detroit Edison Co 3.950% 06/15/42		02/19/2021	Janney Montgomery		1,014,180	900,000	6,523	1.F FE
25278X AQ 2	DIAMONDBACK ENERGY INC 4.400% 03/24/51		03/18/2021	Credit Suisse		1,993,380	2,000,000	0	2.C FE
25746U BD 0	Dominion Resources Inc 7.000% 06/15/38		01/05/2021	JP Morgan		3,067,600	2,000,000	8,556	2.B FE
260003 AK 4	Dover Corp 5.375% 03/01/41		03/10/2021	Goldman Sachs & Company		308,675	250,000	523	2.A FE
26078J AF 7	DowDuPont Inc 5.419% 11/15/48		03/03/2021	Various		5,187,889	3,950,000	64,411	2.A FE
26113* AA 7	DYAL 4 ISSUER A 3.650% 02/22/41		02/22/2021	Direct-Private Placement		2,100,000	2,100,000	0	1.F PL
26113@ AA 5	DYAL 4 ISSUER A 3.650% 02/22/41		02/22/2021	Direct-Private Placement		3,900,000	3,900,000	0	1.F PL
26138E AT 6	Dr Pepper Snapple Group 4.500% 11/15/4		02/25/2021	Janney Montgomery		629,716	540,000	6,818	2.B FE
26138E AY 5	Dr Pepper Snapple Group 4.420% 12/15/4		02/25/2021	Janney Montgomery		431,499	374,000	3,260	2.B FE
277432 AP 5	Eastman Chemical 4.650% 10/15/44		02/25/2021	Janney Montgomery		825,804	700,000	11,845	2.C FE
278642 AF 0	EBay Inc 4.000% 07/15/42		03/23/2021	Pierpont		529,995	500,000	3,889	2.A FE
283677 AZ 5	El Paso Electric 5.000% 12/01/44		02/11/2021	Janney Montgomery		355,245	300,000	3,125	2.B FE
29103D AM 8	EMERA US FINANCE LP 4.750% 06/15/46		03/11/2021	Various		8,830,045	7,566,000	76,018	2.C FE
30212P BF 1	EXPEDIA GROUP INC 2.950% 03/15/31		02/17/2021	Various		5,964,900	6,000,000	0	2.C FE
302491 AV 7	FMC Corp 4.500% 10/01/49		03/12/2021	Various		4,613,890	4,015,000	78,966	2.C FE
316773 CH 1	Fifth Third Bancorp 8.250% 03/01/38		03/23/2021	Various		2,106,000	1,300,000	5,500	2.B FE
33616C AC 4	First Republic Bank 4.625% 02/13/47		01/27/2021	MarketAxess		932,695	720,000	15,355	2.A FE
337738 AV 0	Fiserv Inc 4.400% 07/01/49		03/15/2021	Various		11,640,925	9,915,000	77,376	2.B FE
37940X AC 6	Global Payments Inc 4.150% 08/15/49		03/24/2021	Various		4,573,326	4,200,000	15,355	2.C FE
37940X AE 2	Global Payments Inc 1.200% 03/01/26		02/19/2021	ATHENE		749,310	750,000	0	2.C FE
38173M AB 8	GOLUB CAPITAL BDC 2.500% 08/24/26		03/18/2021	ATHENE		813,924	820,000	491	2.C FE
402740 AE 4	Gulfstream Natural Gas 5.950% 10/15/45		01/19/2021	Cantor Fitzgerald		7,949,460	6,000,000	95,200	2.B FE
416518 AC 2	HARTFORD FINL SVCS GRP 6.625% 04/15/42		03/18/2021	Various		1,347,323	960,000	22,750	2.A FE
42218S AH 1	HEALTH CARE SVCS CORP 3.200% 06/01/50		03/23/2021	Various		18,067,432	17,656,000	102,706	1.G FE
431116 AC 6	HIGHMARK INC 6.125% 05/15/41		02/24/2021	Seaport Group		1,953,792	1,635,000	28,096	1.G FE
432833 AN 1	HILTON DOMESTIC OPERATIN 3.625% 02/15/		01/19/2021	Bank of America		2,000,000	2,000,000	0	3.B FE
437076 BH 4	Home Depot Inc 4.250% 04/01/46		02/25/2021	Janney Montgomery		1,996,422	1,685,000	28,844	1.F FE

QE04.2

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During 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
437076 BS 0	Home Depot Inc 3.900% 06/15/47		02/26/2021	Goldman Sachs & Company		1,714,245	1,500,000	12,513	1.F FE
444859 BB 7	HUMANA INC 4.625% 12/01/42		02/25/2021	Janney Montgomery		353,991	300,000	3,276	2.C FE
444859 BG 6	HUMANA INC 4.800% 03/15/47		03/30/2021	Various		2,767,760	2,305,000	10,692	2.C FE
444859 BL 5	HUMANA INC 3.950% 08/15/49		02/26/2021	Goldman Sachs & Company		1,394,638	1,250,000	2,332	2.C FE
451102 CA 3	ICAHN ENTERPRISES/FIN 4.375% 02/01/29		01/04/2021	Jefferies & Co		5,000,000	5,000,000	0	3.C FE
45138L BF 9	IDAHO POWER CO 4.200% 03/01/48		02/11/2021	Various		7,563,502	5,980,000	95,798	1.G FE
455434 BS 8	Indianapolis Pwr & Lt Co 4.700% 09/01/		01/25/2021	MarketAxess		623,535	490,000	9,340	1.F FE
457187 AD 4	Ingredion Inc 3.900% 06/01/50		03/03/2021	Citigroup Global		1,909,859	1,740,000	17,719	2.B FE
458140 BM 1	Intel Corp 4.750% 03/25/50		02/24/2021	Goldman Sachs & Company		1,324,333	1,030,000	20,521	1.E FE
459506 AE 1	Intl Flavors & Fragrances Inc 4.375% 0		02/19/2021	Janney Montgomery		748,587	645,000	6,428	2.B FE
460690 BQ 2	Interpublic Group Co 5.400% 10/01/48		03/19/2021	BNP Paribas		613,845	500,000	12,900	2.B FE
460690 BS 8	Interpublic Group Co 3.375% 03/01/41		02/23/2021	Morgan Stanley DWD		1,995,660	2,000,000	0	2.B FE
461070 AK 0	Interstate P&L Co 4.700% 10/15/43		02/25/2021	Janney Montgomery		247,006	208,000	3,557	2.A FE
465685 AH 8	ITC Holdings Corp 5.300% 07/01/43		02/25/2021	Janney Montgomery		280,823	225,000	1,822	2.B FE
468223 AW 2	JACKSON LABORATORY 3.468% 07/01/51		03/09/2021	Barclays Capital		3,000,000	3,000,000	0	1.E FE
48249D AA 9	KKR GROUP FIN CO II 5.500% 02/01/43		03/15/2021	Various		4,523,775	3,500,000	50,417	1.F FE
48250A AA 1	KKR GROUP FINANCE CO III 5.125% 06/01/		03/18/2021	Various		3,805,999	3,100,000	45,114	1.F FE
48252D AA 3	KKR GROUP FINANCE CO VII 3.625% 02/25/		03/03/2021	Various		4,360,368	4,250,000	3,650	1.F FE
485170 BC 7	Kansas City Southern 4.200% 11/15/69		03/18/2021	Various		12,592,712	11,615,000	136,880	2.B FE
49271V AD 2	KEURIG DR PEPPER INC 5.085% 05/25/48		03/30/2021	Various		2,661,380	2,126,000	36,990	2.B FE
50075N AZ 7	Kraft Foods Inc 6.500% 02/09/40		03/11/2021	Morgan Stanley DWD		2,271,885	1,650,000	10,725	2.B FE
501044 DF 5	Kroger Co 3.875% 10/15/46		02/11/2021	Janney Montgomery		566,025	500,000	6,512	2.A FE
501044 DK 4	Kroger Co 4.650% 01/15/48		02/11/2021	Janney Montgomery		625,200	500,000	2,002	2.A FE
501044 DM 0	Kroger Co 5.400% 01/15/49		02/19/2021	Janney Montgomery		346,517	258,000	1,471	2.B FE
50540R AS 1	Laboratory Corp of Am Holdings 4.700%		02/19/2021	Janney Montgomery		619,660	505,000	1,450	2.B FE
521865 AZ 8	Lear Corp 5.250% 05/15/49		03/03/2021	Various		13,536,575	11,125,000	145,935	2.B FE
524901 AR 6	Legg Mason Inc 5.625% 01/15/44		02/11/2021	Janney Montgomery		766,403	550,000	2,664	1.G FE
527298 BT 9	LEVEL 3 FINANCING INC 3.750% 07/15/29		01/11/2021	Various		2,002,500	2,000,000	0	3.B FE
53079E BL 7	Liberty Mutual Group 4.300% 02/01/61		02/18/2021	Various		5,406,000	5,800,000	14,548	3.B FE
539830 BL 2	Lockheed Martin 4.700% 05/15/46		02/26/2021	Goldman Sachs & Company		1,908,405	1,500,000	20,954	1.G FE
539830 BN 8	Lockheed Martin 4.090% 09/15/52		02/25/2021	Various		6,241,834	4,960,000	73,468	1.G FE
548661 CR 6	Lowes Companies Inc 5.800% 04/15/40		01/21/2021	Stifel, Nicolaus and Co		2,081,595	1,500,000	24,167	2.A FE
548661 DE 4	Lowes Companies Inc 4.250% 09/15/44		03/30/2021	Goldman Sachs & Company		3,530,652	3,270,000	6,177	2.A FE
570535 AP 9	Markel Corp 5.000% 03/30/43		02/25/2021	Janney Montgomery		134,485	113,000	2,291	2.B FE
571676 AH 8	MARS INC 4.200% 04/01/59		02/25/2021	Janney Montgomery		419,886	357,000	6,039	1.F FE
571748 BC 5	Marsh & McLennan 4.350% 01/30/47		02/11/2021	Janney Montgomery		379,236	300,000	580	2.A FE
571748 BJ 0	Marsh & McLennan 4.900% 03/15/49		02/11/2021	Janney Montgomery		1,709,850	1,250,000	25,691	2.A FE
573284 AU 0	Martin Marietta Materials 4.250% 12/15		02/25/2021	Janney Montgomery		1,303,368	1,149,000	9,631	2.B FE
574599 BM 7	Masco Corp 4.500% 05/15/47		02/25/2021	Janney Montgomery		703,258	583,000	6,860	2.B FE
58013M FA 7	McDonalds Corp 4.875% 12/09/45		03/11/2021	Janney Montgomery		892,637	730,000	9,490	2.A FE
59001A BD 3	Meritage Homes Corp 3.875% 04/15/29		03/31/2021	MIZUHO		500,000	500,000	0	3.A FE
61980A AD 5	Motiva Enterprises LLC 6.850% 01/15/40		01/26/2021	MarketAxess		1,985,392	1,600,000	3,958	2.B FE
63743H EW 8	NATIONAL RURAL UTIL COOP 1.000% 06/15/		03/11/2021	ATHENE		995,227	1,000,000	50	1.F FE
64128X AE 0	NEUBERGER BERMAN GRP/FIN 4.875% 04/15/		02/11/2021	Janney Montgomery		333,774	300,000	4,916	2.B FE

QE04.3

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During 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
649840 CR 4	New York St Elec & Gas Corp 3.300% 09/15/44		02/25/2021	Janney Montgomery		563,491	550,000	7,842	1.G FE
651639 AV 8	Newmont Mining Corporation 5.450% 06/01		02/25/2021	Janney Montgomery		455,299	340,000	3,850	2.A FE
65473Q BB 8	NiSource Finance Corp 5.250% 02/15/43		01/21/2021	Goldman Sachs & Company		5,327,360	4,000,000	93,333	2.B FE
65473Q BD 4	NiSource Finance Corp 5.650% 02/01/45		02/11/2021	Janney Montgomery		685,110	500,000	1,177	2.B FE
65473Q BF 9	NiSource Finance Corp 4.375% 05/15/47		02/18/2021	Goldman Sachs & Company		1,425,854	1,206,000	14,217	2.B FE
655844 BV 9	Norfolk & Southn Corp 4.050% 08/15/52		02/25/2021	Janney Montgomery		394,877	352,000	436	2.A FE
666807 BP 6	Northrop Grumman Corp 4.030% 10/15/47		02/26/2021	Goldman Sachs & Company		1,132,390	1,000,000	15,336	2.B FE
666807 BT 8	Northrop Grumman Corp 5.150% 05/01/40		02/26/2021	Goldman Sachs & Company		543,631	423,000	7,322	2.B FE
668074 AU 1	Northwestern Corp 4.176% 11/15/44		02/11/2021	Various		2,460,983	2,070,000	18,093	1.G FE
67021C AF 4	NSTAR ELECTRIC CO 5.500% 03/15/40		01/21/2021	Morgan Stanley DWD		1,443,108	1,010,000	20,060	1.E FE
677347 CF 1	Ohio Edison Co 8.250% 10/15/38		01/06/2021	JP Morgan		4,417,262	2,940,000	55,921	2.B FE
68233J BB 9	Oncore Electric 3.750% 04/01/45		01/20/2021	Jefferies & Co		5,986,500	5,000,000	57,813	1.F FE
68235P AG 3	ONE GAS INC 4.500% 11/01/48		02/11/2021	Various		2,188,799	1,655,000	15,506	2.A FE
693506 BC 0	PPG Inds Inc 7.700% 03/15/38		02/17/2021	Mesirow Capital Markets		1,083,670	700,000	23,057	2.A FE
69354N AC 0	PRA Group Inc 7.375% 09/01/25		02/01/2021	Various		4,381,250	4,065,000	125,250	3.B FE
694308 GY 7	Pacific Gas & Elec Co 4.500% 12/15/41		03/15/2021	BNP Paribas		1,958,900	2,000,000	22,750	2.C FE
694308 JN 8	Pacific Gas & Elec Co 4.950% 07/01/50		03/08/2021	Barclays Capital		2,067,000	2,000,000	18,975	2.C FE
714046 AJ 8	Perkinelmer Inc 3.625% 03/15/51		03/04/2021	JP Morgan		14,999,850	15,000,000	0	2.B FE
74340* BB 9	Prologis TUSLF 3.190% 03/30/41		03/30/2021	Direct-Private Placement		1,000,000	1,000,000	0	1.G Z
744448 BZ 3	Public Svc Co CO 6.250% 09/01/37		01/15/2021	JP Morgan		2,579,536	1,720,000	41,507	1.F FE
744448 CG 4	Public Svc Co CO 3.600% 09/15/42		01/15/2021	Daiwa Capital Markets		2,339,140	2,000,000	25,000	1.F FE
744448 CR 0	Public Svc Co CO 4.050% 09/15/49		01/08/2021	Deutsche Bank		7,477,620	6,000,000	78,975	1.E FE
744516 H* 9	Public Svc NC 3.100% 03/18/51		03/18/2021	Direct-Private Placement		2,000,000	2,000,000	0	2.C Z
74456Q BF 2	Public Services Electric & Gas 4.000%		02/25/2021	Janney Montgomery		95,401	85,000	803	1.F FE
74456Q BN 5	Public Services Electric & Gas 4.150%		02/25/2021	Janney Montgomery		106,213	93,000	1,233	1.F FE
745332 BX 3	Puget Sound Pwr & Lt Co 6.274% 03/15/3		01/21/2021	Pierpont		1,152,216	800,000	18,125	1.F FE
745332 CA 2	Puget Sound Pwr & Lt Co 5.757% 10/01/3		01/25/2021	Keybanc Capital Markets		512,363	360,000	6,678	1.F FE
745867 AM 3	Pulte Homes Inc 7.875% 06/15/32		01/06/2021	Jefferies & Co		7,719,287	5,184,000	26,082	2.C FE
745867 AP 6	Pulte Homes Inc 6.375% 05/15/33		01/06/2021	Cantor Fitzgerald		684,550	500,000	4,693	2.C FE
745867 AT 8	Pulte Homes Inc 6.000% 02/15/35		01/04/2021	Jefferies & Co		2,630,988	1,912,000	44,932	2.C FE
747525 AV 5	QUALCOMM Inc 4.300% 05/20/47		02/26/2021	Goldman Sachs & Company		912,893	750,000	9,138	1.G FE
74834L AY 6	Quest Diagnostics Inc 4.700% 03/30/45		02/25/2021	Janney Montgomery		947,432	800,000	15,249	2.B FE
749685 AU 7	RPM Inc 5.250% 06/01/45		02/25/2021	Various		764,063	631,000	5,871	2.C FE
749685 AW 3	RPM Inc 4.250% 01/15/48		02/25/2021	Janney Montgomery		582,529	550,000	2,308	2.C FE
754730 AF 6	Raymond James Financial Inc 4.950% 07/15/44		02/25/2021	Janney Montgomery		1,774,719	1,439,000	8,112	2.A FE
754730 AH 2	Raymond James Financial Inc 3.750% 04/15/44		03/18/2021	Citigroup Global		8,962,850	9,000,000	0	2.A FE
75513E CC 3	RAYTHEON TECH CORP 4.200% 12/15/44		03/23/2021	Goldman Sachs & Company		1,077,900	1,000,000	11,667	2.A FE
75886F AF 4	Regeneron Pharmaceuticals 2.800% 09/15/44		02/25/2021	Janney Montgomery		165,722	190,000	2,867	2.C FE
75913M AA 7	Regions Bank 6.450% 06/26/37		01/22/2021	Goldman Sachs & Company		303,821	215,000	1,156	2.B FE
7591EP AE 0	REGIONS FINANCIAL CORP 7.375% 12/10/37		03/18/2021	Various		2,010,596	1,370,000	22,692	2.B FE
773903 AC 3	Rockwell Automation Inc 5.200% 01/15/9		03/01/2021	Seaport Group		14,925,370	11,000,000	75,544	1.G FE
778296 AE 3	Ross Stores Inc 5.450% 04/15/50		02/18/2021	Various		4,511,248	3,405,000	54,204	2.A FE
78486Q AG 6	SVB Financial Group 4.100% 02/15/31		01/26/2021	Goldman Sachs & Company		2,000,000	2,000,000	0	3.B FE
797440 BV 5	San Diego Gas & Elec Co 3.750% 06/01/4		02/11/2021	Janney Montgomery		457,964	400,000	3,125	1.F FE
797440 BX 1	San Diego Gas & Elec Co 4.100% 06/15/4		02/11/2021	Janney Montgomery		480,836	400,000	2,779	1.F FE

QE04.4

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During 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
80386W AD 7	SASOL FINANCING USA LLC 5.500% 03/18/3.....		03/11/2021.....	Bank of America.....		3,000,000	3,000,000	0	3.B FE.....
808513 BJ 3	Charles Schwab Corp 4.000% 12/01/30.....		03/15/2021.....	Various.....		7,200,625	7,000,000	26,111	2.B FE.....
808513 BK 0	Charles Schwab Corp 4.000% 06/01/26.....		03/15/2021.....	Credit Suisse.....		4,000,000	4,000,000	0	0.....
816300 AH 0	Selective Insurance Group 5.375% 03/01.....		02/11/2021.....	Janney Montgomery.....		376,362	300,000	7,391	2.B FE.....
816851 BJ 7	Sempra Energy 4.000% 02/01/48.....		02/24/2021.....	Goldman Sachs & Company.....		1,306,368	1,200,000	3,333	2.A FE.....
83419M AA 0	SOLARIS MIDSTREAM HOLDIN 7.625% 04/01/.....		03/24/2021.....	JP Morgan.....		1,000,000	1,000,000	0	4.C FE.....
838518 AA 6	SOUTH JERSEY INDUSTRIES 5.020% 04/15/3.....		03/25/2021.....	Wells Fargo.....		5,007,850	5,000,000	38,542	2.C FE.....
842400 GG 2	Southern Calif Edison Co 4.000% 04/01/.....		03/24/2021.....	Various.....		2,070,110	2,000,000	38,667	2.A FE.....
842400 GY 3	Southern Calif Edison Co 2.950% 02/01/.....		01/05/2021.....	Wells Fargo.....		2,979,210	3,000,000	0	1.G FE.....
842434 CJ 9	Southern Calif Gas Co 5.125% 11/15/40.....		02/11/2021.....	Janney Montgomery.....		399,426	300,000	3,886	1.E FE.....
842434 CL 4	Southern Calif Gas Co 4.450% 03/15/44.....		02/19/2021.....	Janney Montgomery.....		637,460	533,000	10,193	1.D FE.....
84346L AA 8	SOUTHERN NATURAL GAS 4.800% 03/15/47.....		02/11/2021.....	Janney Montgomery.....		585,225	500,000	10,067	2.A FE.....
854502 AJ 0	STANLEY BLACK & DECKER I 4.850% 11/15/.....		02/11/2021.....	Janney Montgomery.....		676,325	500,000	6,130	1.G FE.....
854502 AN 1	STANLEY BLACK & DECKER I 2.750% 11/15/.....		02/24/2021.....	Goldman Sachs & Company.....		799,576	860,000	7,489	1.G FE.....
858119 BP 4	Steel Dynamics Inc 3.250% 10/15/50.....		02/11/2021.....	Janney Montgomery.....		399,456	400,000	4,586	2.C FE.....
87089H AB 9	SWISS RE TREASURY (US) 4.250% 12/06/42.....		02/11/2021.....	Janney Montgomery.....		608,685	500,000	4,132	1.D FE.....
87264A AY 1	T-MOBILE USA INC 4.500% 04/15/50.....		03/19/2021.....	Mitsubishi.....		1,574,638	1,350,000	18,913	2.C FE.....
875127 BF 8	Tampa Elec Co 4.450% 06/15/49.....		01/25/2021.....	Various.....		8,098,918	6,347,000	21,085	1.G FE.....
87724R AJ 1	TAYLOR MORRISON COMM 5.125% 08/01/30.....		02/17/2021.....	Various.....		7,715,000	7,000,000	13,951	3.C FE.....
880349 AT 2	Tenneco Automotive Inc 5.125% 04/15/29.....		03/03/2021.....	Barclays Capital.....		7,000,000	7,000,000	0	3.C FE.....
88579Y BP 5	3M Co 3.700% 04/15/50.....		01/07/2021.....	Pierpont.....		3,180,077	2,670,000	23,600	1.E FE.....
89832Q AF 6	TRUIST FINANCIAL CORP 5.100% 03/01/30.....		01/25/2021.....	Various.....		7,553,425	6,655,000	205,245	2.B FE.....
902494 BH 5	Tyson Foods Inc 5.100% 09/28/48.....		02/11/2021.....	Janney Montgomery.....		1,716,688	1,250,000	24,438	2.B FE.....
90380* AA 9	Ullico 3.860% 03/30/40.....		02/11/2021.....	Direct-Private Placement.....		5,000,000	5,000,000	0	2.C PL.....
913017 BS 7	United Technologies Corp 5.700% 04/15/.....		01/22/2021.....	Citigroup Global.....		112,530	80,000	1,279	2.A FE.....
913017 CA 5	United Technologies Corp 4.150% 05/15/.....		01/12/2021.....	Citigroup Global.....		2,424,940	2,000,000	13,603	2.A FE.....
91324P CR 1	UnitedHealth Group Inc 4.750% 07/15/45.....		02/26/2021.....	Various.....		1,381,468	1,075,000	5,984	1.G FE.....
91324P CZ 3	UnitedHealth Group Inc 4.250% 04/15/47.....		03/11/2021.....	Janney Montgomery.....		1,028,685	880,000	15,583	1.G FE.....
91324P DL 3	UnitedHealth Group Inc 4.250% 06/15/48.....		02/24/2021.....	Goldman Sachs & Company.....		1,436,700	1,200,000	10,058	1.G FE.....
92343V GB 4	Verizon Communications 3.550% 03/22/5.....		03/11/2021.....	JP Morgan.....		3,964,200	4,000,000	0	2.A FE.....
929160 AV 1	Vulcan Materials Co 4.500% 06/15/47.....		02/25/2021.....	Janney Montgomery.....		1,121,730	922,000	7,308	2.B FE.....
931142 DK 6	Wal-Mart Stores Inc 4.750% 10/02/43.....		01/05/2021.....	Citigroup Global.....		10,888,720	8,000,000	100,278	1.C FE.....
931427 AC 2	WALGREENS BOOTS ALLIANCE 4.800% 11/18/.....		03/19/2021.....	Various.....		896,105	830,000	13,833	2.B FE.....
94973V BL 0	WellPoint Inc 4.850% 08/15/54.....		03/31/2021.....	Goldman Sachs & Company.....		1,432,384	1,205,000	7,468	2.B FE.....
949746 TD 3	Wells Fargo Company 3.900% 03/15/26.....		01/19/2021.....	Wells Fargo.....		3,000,000	3,000,000	0	2.B FE.....
95709T AJ 9	Westar Energy 4.100% 04/01/43.....		02/24/2021.....	Goldman Sachs & Company.....		1,034,834	910,000	15,028	1.F FE.....
962166 BT 0	Weyerhaeuser Co 6.875% 12/15/33.....		03/24/2021.....	Various.....		16,428,460	12,044,000	211,266	2.B FE.....
963320 AX 4	Whirlpool Corp 4.600% 05/15/50.....		02/24/2021.....	Goldman Sachs & Company.....		1,417,476	1,200,000	15,487	2.B FE.....
976656 CE 6	Wisconsin Elec Pwr Co 3.650% 12/15/42.....		02/11/2021.....	Janney Montgomery.....		272,483	250,000	1,546	1.G FE.....
976656 CG 1	Wisconsin Elec Pwr Co 4.250% 06/01/44.....		02/11/2021.....	Janney Montgomery.....		297,823	250,000	2,214	1.G FE.....
976656 CJ 5	Wisconsin Elec Pwr Co 4.300% 12/15/45.....		02/11/2021.....	Janney Montgomery.....		303,538	250,000	1,822	1.G FE.....
976826 BE 6	Wisconsin Pwr & Lt Co 6.375% 08/15/37.....		01/14/2021.....	Various.....		4,786,879	3,248,000	85,760	1.G FE.....
976826 BK 2	Wisconsin Pwr & Lt Co 4.100% 10/15/44.....		02/25/2021.....	Various.....		2,284,838	1,960,000	26,071	1.G FE.....
976843 BJ 0	Wisconsin Pub Svc Corp 4.752% 11/01/44.....		01/22/2021.....	Oppenheimer & Co.....		1,331,410	1,000,000	11,220	1.F FE.....

QE04.5

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Quarter

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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
98419M AK 6	XYLEM INC 4.375% 11/01/46.....		02/18/2021.....	Various.....		5,675,235	4,700,000	53,071	2.B FE.....
988498 AP 6	Yum Brands Inc 4.625% 01/31/32.....		03/18/2021.....	Various.....		12,038,000	12,000,000	0	3.C FE.....
01626P AG 1	ALIMENTATION COUCHE-TARD 4.500% 07/26/.....	A.....	03/23/2021.....	Various.....		1,743,674	1,530,000	7,550	2.B FE.....
01626P AN 6	ALIMENTATION COUCHE-TARD 3.800% 01/25/.....	A.....	03/03/2021.....	Various.....		1,989,660	1,880,000	6,627	2.B FE.....
0778FP AF 6	BELL CANADA 3.650% 03/17/51.....	A.....	03/23/2021.....	Various.....		3,495,900	3,500,000	406	2.A FE.....
11271L AB 8	BROOKFIELD FINANCE INC 4.700% 09/20/47.....	A.....	03/11/2021.....	Janney Montgomery.....		1,989,149	1,725,000	39,411	1.G FE.....
13645R AQ 7	Canadian Pacific RR Co 5.750% 01/15/42.....	A.....	02/11/2021.....	Janney Montgomery.....		353,748	250,000	1,238	2.A FE.....
13645R AX 2	Canadian Pacific RR Co 6.125% 09/15/15.....	A.....	02/26/2021.....	Various.....		3,842,508	2,397,000	50,969	2.A FE.....
303901 BH 4	Fairfax Financial Holdings 3.375% 03/0.....	A.....	03/01/2021.....	Bank of America.....		1,997,300	2,000,000	0	0.....
67077M AQ 1	NUTRIEN LTD 6.125% 01/15/41.....	A.....	02/25/2021.....	Janney Montgomery.....		1,492,765	1,085,000	7,569	2.B FE.....
67077M AS 7	NUTRIEN LTD 5.250% 01/15/45.....	A.....	02/26/2021.....	Goldman Sachs & Company.....		1,201,246	924,000	6,333	2.B FE.....
775109 BB 6	Rogers Communications 5.000% 03/15/44.....	A.....	02/25/2021.....	Janney Montgomery.....		873,243	700,000	15,653	2.A FE.....
87971M BH 5	Telus Corp (Canada) 4.600% 11/16/48.....	A.....	02/19/2021.....	Janney Montgomery.....		451,852	369,000	4,574	2.A FE.....
87971M BK 8	Telus Corp (Canada) 4.300% 06/15/49.....	A.....	02/11/2021.....	Janney Montgomery.....		604,775	500,000	3,643	2.A FE.....
884903 BH 7	Thomson Corporation 5.850% 04/15/40.....	A.....	03/30/2021.....	Goldman Sachs & Company.....		451,966	350,000	8,791	2.B FE.....
884903 BP 9	Thomson Corporation 5.650% 11/23/43.....	A.....	03/11/2021.....	Seaport Group.....		7,632,224	5,929,000	104,219	2.B FE.....
893526 8Z 9	Transcanada Pipelines Ltd 7.625% 01/15.....	A.....	03/11/2021.....	Various.....		7,032,841	4,710,000	45,276	2.A FE.....
893526 DJ 9	Transcanada Pipelines Ltd 6.100% 06/01.....	A.....	02/11/2021.....	Janney Montgomery.....		587,555	435,000	5,528	2.A FE.....
89352H AY 5	TRANS-CANADA PIPELINES 4.875% 05/15/48.....	A.....	03/03/2021.....	RBC Capital Markets.....		2,731,595	2,327,000	34,663	2.A FE.....
00131L AK 1	AIA GROUP LTD 3.200% 09/16/40.....	D.....	02/17/2021.....	Goldman Sachs & Company.....		3,053,760	3,000,000	40,800	1.F FE.....
02364W AW 5	America Movil SA de CV 6.125% 03/30/40.....	D.....	01/20/2021.....	Bank of America.....		4,361,700	3,000,000	57,167	2.A FE.....
03754Q AG 9	Apex Credit CLO LLC SERIES 20152A CLASS.....	D.....	03/24/2021.....	BNP Paribas.....		7,500,000	7,500,000	29,196	1.D FE.....
03835V AH 9	APTIV PLC 5.400% 03/15/49.....	D.....	03/24/2021.....	Deutsche Bank.....		1,693,484	1,370,000	2,055	2.B FE.....
03939A AA 5	ARCH CAPITAL GROUP LTD 3.635% 06/30/50.....	D.....	03/11/2021.....	Janney Montgomery.....		85,832	85,000	644	2.A FE.....
03940A AN 4	Arch Street CLO Ltd SERIES 20162A CLASS.....	D.....	02/23/2021.....	Robert W. Baird & Co.....		8,000,800	8,000,000	16,592	1.B FE.....
04018E AL 5	ARES CLO Ltd SERIES 202159A CLASS C2 3.....	D.....	03/09/2021.....	Natixis.....		3,000,000	3,000,000	0	1.F FE.....
04940A AC 6	Atlas Senior Loan Fund LTD SERIES 202116.....	D.....	01/28/2021.....	Citigroup Global.....		10,000,000	10,000,000	0	1.C FE.....
04942C AE 6	Atlas Senior Loan Fund LTD SERIES 201914.....	D.....	03/22/2021.....	Deutsche Bank.....		2,002,000	2,000,000	7,784	1.C FE.....
04942V BA 1	Atlas Senior Loan Fund LTD SERIES 201913.....	D.....	03/19/2021.....	Jefferies & Co.....		8,000,000	8,000,000	0	1.C FE.....
04965L AJ 7	Atrium CDO Corp SERIES 14A CLASS B 1.9.....	D.....	03/29/2021.....	Wells Fargo.....		2,400,000	2,400,000	9,104	1.C FE.....
05464H AB 6	AXIS SPECIALTY FINAN PLC 5.150% 04/01.....	D.....	03/12/2021.....	Raymond James.....		564,000	500,000	11,802	2.A FE.....
07133V AC 0	Battalion CLO LTD SERIES 202119A CLASS B.....	D.....	03/11/2021.....	Barclays Capital.....		7,500,000	7,500,000	0	1.C FE.....
08860H AC 8	BHARTI AIRTEL LTD 3.250% 06/03/31.....	D.....	02/24/2021.....	JP Morgan.....		3,996,320	4,000,000	0	2.C FE.....
14315L AE 4	Carlyle Global Market Strateg SERIES 201.....	D.....	03/17/2021.....	Wells Fargo.....		9,992,000	10,000,000	24,974	1.C FE.....
14316A AE 7	Carlyle Global Market Strateg SERIES 201.....	D.....	03/19/2021.....	Credit Suisse.....		12,935,000	13,000,000	34,555	1.C FE.....
17275G AL 0	Cirrus Funding 2018-1 Ltd SERIES 20181A.....	D.....	01/11/2021.....	GreensLedge Capital Markets.....		15,500,000	15,500,000	0	1.B FE.....
191241 AF 5	COCA-COLA FEMSA SAB CV 5.250% 11/26/43.....	D.....	01/19/2021.....	JP Morgan.....		6,869,000	5,000,000	37,042	1.G FE.....
202712 BQ 7	COMMONWEALTH BANK AUST 3.305% 03/11/41.....	D.....	03/23/2021.....	Various.....		3,463,085	3,500,000	1,285	2.A FE.....
251566 AA 3	DEUTSCHE TELEKOM AG 3.625% 01/21/50.....	D.....	02/24/2021.....	Goldman Sachs & Company.....		545,667	520,000	1,833	2.A FE.....
29268B AC 5	ENEL FINANCE INTL NV 6.800% 09/15/37.....	D.....	02/11/2021.....	Janney Montgomery.....		1,477,160	1,000,000	28,522	2.A FE.....
29278G AC 2	ENEL FINANCE INTL NV 4.750% 05/25/47.....	D.....	03/12/2021.....	Various.....		8,206,498	6,825,000	92,549	2.A FE.....
358070 AB 6	FRESNILLO PLC 4.250% 10/02/50.....	D.....	01/14/2021.....	Bank of America.....		5,387,500	5,000,000	63,160	2.B FE.....
36321P AE 0	GALAXY PIPELINE ASSETS 2.940% 09/30/40.....	D.....	02/11/2021.....	Various.....		17,575,000	17,500,000	0	1.C FE.....
36830B AC 9	GC TREASURY CENTRE CO 4.300% 03/18/51.....	D.....	03/11/2021.....	Various.....		6,425,300	6,500,000	0	2.B FE.....
38178A AC 7	Golub Capital Partners CLO Lt SERIES 201.....	D.....	03/15/2021.....	Robert W. Baird & Co.....		1,001,400	1,000,000	1,867	1.C FE.....

QE04.6

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During 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
38178B AC 5	Golub Capital Partners CLO Lt SERIES 201.....	D.....	03/18/2021.....	GreensLedge Capital Markets.....		12,000,000	12,000,000	0	1.C FE.....
43474T AB 9	HOLCIM US FINANCE SARL 6.875% 09/29/39.....	D.....	02/11/2021.....	Janney Montgomery.....		362,493	250,000	6,541	2.B FE.....
43475D AA 5	HOLCIM CAPITAL CORP 6.500% 09/12/43.....	D.....	02/11/2021.....	Janney Montgomery.....		356,773	250,000	6,951	2.B FE.....
46132F AC 4	INVESCO FINANCE PLC 5.375% 11/30/43.....	D.....	02/19/2021.....	Janney Montgomery.....		492,679	386,000	4,783	2.A FE.....
46617N AG 2	JFIN CLO Ltd SERIES 20142A CLASS C 3.4.....	D.....	02/19/2021.....	JP Morgan.....		7,996,000	8,000,000	17,563	1.F FE.....
48250L AY 5	KKR Financial CLO Ltd SERIES 9 CLASS BR2.....	D.....	03/25/2021.....	JP Morgan.....		13,000,000	13,000,000	0	1.C FE.....
48250M AL 1	KKR Financial CLO Ltd SERIES 11 CLASS BR.....	D.....	02/26/2021.....	Credit Suisse.....		577,100	580,000	1,290	1.C FE.....
48251F AJ 0	KKR Financial CLO Ltd SERIES 17 CLASS BR.....	D.....	03/15/2021.....	Morgan Stanley DWD.....		16,350,000	16,350,000	0	1.C FE.....
48251F AN 1	KKR Financial CLO Ltd SERIES 17 CLASS C2.....	D.....	03/15/2021.....	Morgan Stanley DWD.....		7,050,000	7,050,000	0	1.F FE.....
500472 AE 5	KONINKLIJKE PHILIPS NV 5.000% 03/15/42.....	D.....	01/15/2021.....	Janney Montgomery.....		3,956,910	3,000,000	52,083	2.A FE.....
50184K BG 2	LCM Ltd Partnership SERIES 13A CLASS BRR.....	D.....	03/30/2021.....	Goldman Sachs & Company.....		1,250,000	1,250,000	4,933	1.C FE.....
50188W AF 5	LCM Ltd Partnership SERIES 20A CLASS BR.....	D.....	03/08/2021.....	RBC Capital Markets.....		1,000,000	1,000,000	2,415	1.C FE.....
50201D AD 5	LCPR SR SECURED FIN DAC 5.125% 07/15/2.....	D.....	03/24/2021.....	Various.....		3,005,000	3,000,000	0	4.A FE.....
55283L AC 9	MAPS LTD SERIES 20191A CLASS C 7.385%.....	D.....	03/15/2021.....	Interest Capitalization.....		20,542	20,542	0	5.B FE.....
55818R BA 3	Madison Park Funding Ltd SERIES 201414A.....	D.....	03/31/2021.....	Wells Fargo.....		2,500,000	2,500,000	9,745	1.C FE.....
55819X BC 5	Madison Park Funding Ltd SERIES 201622A.....	D.....	03/31/2021.....	JP Morgan.....		1,500,000	1,500,000	6,138	1.C FE.....
55954E AS 8	Magnetite CLO Ltd SERIES 201617A CLASS B.....	D.....	03/25/2021.....	Societe Generale.....		2,250,000	2,250,000	7,540	1.C FE.....
55954L AE 3	Magnetite CLO Ltd SERIES 201514RA CLASS.....	D.....	03/25/2021.....	Bank of America.....		805,000	805,000	2,813	1.C FE.....
59802U AN 9	MidOcean Credit CLO SERIES 20143A CLASS.....	D.....	02/16/2021.....	Bank of America.....		1,500,000	1,500,000	2,361	1.D FE.....
59802X AW 3	MidOcean Credit CLO SERIES 20166A CLASS.....	D.....	03/12/2021.....	Jefferies & Co.....		7,000,000	7,000,000	0	1.C FE.....
632525 AW 1	NATIONAL AUSTRALIA BANK 2.648% 01/14/4.....	D.....	01/05/2021.....	Goldman Sachs & Company.....		4,000,000	4,000,000	0	2.A FE.....
65120F AB 0	NEWCREST FINANCE PTY LTD 5.750% 11/15/.....	D.....	03/03/2021.....	JP Morgan.....		1,298,186	980,000	17,218	2.B FE.....
67578B AE 6	Octagon Investment Partners 3 SERIES 201.....	D.....	03/25/2021.....	Goldman Sachs & Company.....		11,000,000	11,000,000	0	1.C FE.....
714295 AA 0	PERRIGO FINANCE PLC 4.900% 12/15/44.....	D.....	01/13/2021.....	Sumridge Partners.....		276,748	250,000	1,021	2.C FE.....
74977R CM 4	RABOBANK NEDERLAND 5.800% 09/30/10.....	D.....	01/13/2021.....	UBS.....		1,728,100	1,100,000	18,608	1.D FE.....
74983D AS 6	Race Point CLO Ltd SERIES 201610A CLASS.....	D.....	03/05/2021.....	Wells Fargo.....		950,000	950,000	2,119	1.C FE.....
78081B AF 0	ROYALTY PHARMA PLC 3.550% 09/02/50.....	D.....	03/11/2021.....	Various.....		7,418,571	7,715,000	18,342	2.C FE.....
78410B AU 9	Symphony Credit Opportunities SERIES 201.....	D.....	02/22/2021.....	BNP Paribas.....		1,000,000	1,000,000	2,324	1.C FE.....
83607E AC 6	Sound Point CLO LTD SERIES 20141RA CLASS.....	D.....	03/05/2021.....	Wells Fargo.....		1,000,000	1,000,000	2,686	1.C FE.....
83609R AE 1	Sound Point CLO LTD SERIES 20171A CLASS.....	D.....	02/19/2021.....	Deutsche Bank.....		4,337,500	4,337,500	9,496	1.F FE.....
83611J AC 9	Sound Point CLO LTD SERIES 20182A CLASS.....	D.....	03/16/2021.....	Credit Suisse.....		1,500,150	1,500,000	4,070	1.C FE.....
85917P AB 3	Steris PLC 3.750% 03/15/51.....	D.....	03/31/2021.....	Various.....		9,500,900	9,500,000	0	2.B FE.....
86562M CF 5	SUMITOMO MITSUI FINANCIA 2.296% 01/12/.....	D.....	01/04/2021.....	Goldman Sachs & Company.....		2,000,000	2,000,000	0	1.G FE.....
86964W AB 8	SUZANO AUSTRIA GMBH 7.000% 03/16/47.....	D.....	01/21/2021.....	Various.....		15,364,750	11,500,000	263,764	2.C FE.....
88390A AV 2	Wind River CLO Ltd SERIES 20142A CLASS B.....	D.....	03/22/2021.....	Various.....		7,497,450	7,500,000	23,746	1.C FE.....
88432A AY 6	Wind River CLO Ltd SERIES 20132A CLASS B.....	D.....	03/25/2021.....	BNP Paribas.....		4,685,019	4,687,500	14,964	1.C FE.....
88432C BC 9	Wind River CLO Ltd SERIES 20141A CLASS B.....	D.....	03/12/2021.....	Bank of America.....		2,993,400	3,000,000	8,509	1.C FE.....
902133 AG 2	Tyco Electronics 7.125% 10/01/37.....	D.....	03/23/2021.....	Various.....		6,699,574	4,457,000	123,301	1.G FE.....
92330W BL 0	VENTURE CDO LTD SERIES 201624A CLASS BR.....	D.....	03/05/2021.....	Jefferies & Co.....		8,000,000	8,000,000	0	1.B FE.....
92331N AE 6	Venture CDO Ltd SERIES 201730A CLASS B.....	D.....	03/05/2021.....	Wells Fargo.....		1,000,000	1,000,000	2,711	1.C FE.....
92334N AC 7	Veolia Environment 6.750% 06/01/38.....	D.....	02/11/2021.....	Various.....		21,915,786	15,300,000	181,406	2.B FE.....
92915U AJ 3	Voya CLO Ltd SERIES 20172A CLASS A2A 1.....	D.....	03/26/2021.....	Natixis.....		12,000,000	12,000,000	0	1.C FE.....
G6363# AP 2	NAC Aviation 29 DAC Series C 6.450% 02.....	D.....	08/22/2020.....	Direct-Private Placement.....		(9,236)	(9,236)	0	4.B PL.....
G6363# AQ 0	NAC Aviation 29 DAC Series D 6.700% 02.....	D.....	08/22/2020.....	Direct-Private Placement.....		(4,618)	(4,618)	0	4.B PL.....

QE04.7

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During 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
G6363# AT 4	NAC Aviation 29 DAC Series G 6.580% 03.....	D.....	09/14/2020.....	Direct-Private Placement.....		(12,667)	(12,667)	0	4.B PL.....
G6363# AW 7	NAC Aviation 29 DAC Series J 4.920% 02.....	D.....	08/27/2020.....	Direct-Private Placement.....		(14,226)	(14,226)	0	4.B PL.....
3899999	Total - Bonds - Industrial and Miscellaneous.....					1,072,331,101	955,006,795	6,818,039	XXX
Bonds - Unaffiliated Bank Loans									
00177@ AB 1	AMCP T/L 1L 6.438% 10/05/26.....		03/29/2021.....	Direct-Private Placement.....		25,000	25,000	0	3.A FE.....
61033# AA 7	MONROE Capital Private Feeder Senior Sec.....		02/25/2021.....	Direct-Private Placement.....		1,641,847	1,641,847	0	1.E PL.....
61033# AB 5	MONROE Capital Private Feeder Junior Sec.....		02/25/2021.....	Direct-Private Placement.....		186,680	186,680	0	1.G FE.....
61033* AA 1	MONROE Capital Private Feeder Senior Sec.....		02/25/2021.....	Direct-Private Placement.....		1,641,847	1,641,847	0	1.E PL.....
61033* AB 9	MONROE Capital Private Feeder Junior Sec.....		02/25/2021.....	Direct-Private Placement.....		186,680	186,680	0	1.G FE.....
61033@ AA 9	MONROE Capital Private Feeder Senior Sec.....		02/25/2021.....	Direct-Private Placement.....		1,641,847	1,641,847	0	1.E PL.....
61033@ AB 7	MONROE Capital Private Feeder Junior Sec.....		02/25/2021.....	Direct-Private Placement.....		186,680	186,680	0	1.G FE.....
61034* AA 0	MONROE Capital Private Feeder Senior Sec.....		02/25/2021.....	Direct-Private Placement.....		1,641,847	1,641,847	0	1.E PL.....
61034* AB 8	MONROE Capital Private Feeder Junior Sec.....		02/25/2021.....	Direct-Private Placement.....		186,680	186,680	0	1.G FE.....
64108@ AF 2	Net Health T/L1L 5.938% 12/22/25.....		02/25/2021.....	Direct-Private Placement.....		2,090,994	2,090,994	0	4.B FE.....
74741* AB 5	Q-Centrix 4.688% 05/30/25.....		02/23/2021.....	Direct-Private Placement.....		566,865	566,865	0	2.B PL.....
91830@ AJ 2	VLS 6.119% 10/17/23.....		01/29/2021.....	Direct-Private Placement.....		106,290	106,290	0	3.A PL.....
BL3492 92 5	Calpine Corp 0.119% 12/16/27.....		12/02/2020.....	ATHENE.....		(300)	0	(20)	3.A FE.....
24736C BS 2	SKYMILES IP LTD 3.938% 10/20/27.....	D.....	02/19/2021.....	Barclays Capital.....		2,112,500	2,000,000	0	2.B FE.....
8299999	Total - Bonds - Unaffiliated Bank Loans.....					12,215,457	12,103,257	(20)	XXX
8399997	Total - Bonds - Part 3.....					1,098,215,004	980,492,077	6,860,651	XXX
8399999	Total - Bonds.....					1,098,215,004	980,492,077	6,860,651	XXX
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred									
00170F 20 9	AMG CAPITAL TRUST II PREFERRED.....		02/04/2021.....	Seaport Group.....	175,000,000	8,543,750	0.00	0	2.C FE.....
8499999	Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred.....					8,543,750	XXX	0	XXX
8999997	Total - Preferred Stocks - Part 3.....					8,543,750	XXX	0	XXX
8999999	Total - Preferred Stocks.....					8,543,750	XXX	0	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other									
31338\$ 11 2	FHLB - Dallas Class B.....		03/30/2021.....	Direct-Private Placement.....	13,343,000	1,334,300	XXX	0	XXX
9199999	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other.....					1,334,300	XXX	0	XXX
9799997	Total - Common Stocks - Part 3.....					1,334,300	XXX	0	XXX
9799999	Total - Common Stocks.....					1,334,300	XXX	0	XXX
9899999	Total - Preferred and Common Stocks.....					9,878,050	XXX	0	XXX
9999999	Total - Bonds, Preferred and Common Stocks.....					1,108,093,054	XXX	6,860,651	XXX

QE04.8

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During 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	F o r e i g n	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 Designation Modifier and SVO Administrative Symbol
Bonds - U.S. Government																					
3620AS W5 4	Government National Mortgage A 738768	..	03/01/2021	Paydown		204,442	204,442	214,504	214,046	0	(9,604)	0	(9,604)	0	204,442	0	0	0	1,417	09/15/2041	1.A
36225A PD 6	Government Natl Mtg Assn Pool 780420 7	..	03/01/2021	Paydown		446	446	457	450	0	(5)	0	(5)	0	446	0	0	0	6	08/15/2026	1.A
36225A UH 1	Government Natl Mtg Assn Pool 780584 7	..	03/01/2021	Paydown		992	992	1,002	996	0	(4)	0	(4)	0	992	0	0	0	12	06/15/2027	1.A
36230K L4 1	Government National Mortgage A 751247	..	03/01/2021	Paydown		473,260	473,260	494,852	494,002	0	(20,743)	0	(20,743)	0	473,260	0	0	0	3,699	10/15/2040	1.A
38373A EF 9	Government National Mortgage A REMIC Se	..	03/01/2021	Paydown		349,296	349,296	337,890	345,320	0	3,977	0	3,977	0	349,296	0	0	0	2,598	08/20/2039	1.A
38373M 4Z 0	Government Natl Mtg Assn SERIES 20093 CL	..	03/01/2021	Paydown		0	0	1,280	1,159	0	(1,159)	0	(1,159)	0	0	0	0	0	32	10/16/2048	1.A
38374U N7 2	Government Natl Mtg Assn REMIC Ser 2009	..	03/01/2021	Paydown		253,267	253,267	241,870	249,688	0	3,579	0	3,579	0	253,267	0	0	0	1,852	06/20/2039	1.A
38374U S2 8	Government Natl Mtg Assn REMIC Ser 200	..	03/01/2021	Paydown		712,990	712,990	679,123	702,281	0	10,708	0	10,708	0	712,990	0	0	0	5,233	06/20/2039	1.A
38374V AY 5	Government Natl Mtg Assn REMIC Ser 200	..	03/01/2021	Paydown		1,521,568	1,521,568	1,498,744	1,513,860	0	7,708	0	7,708	0	1,521,568	0	0	0	10,557	06/20/2039	1.A
38376C XK 0	Government Natl Mtg Assn REMIC Ser 200	..	03/01/2021	Paydown		871,015	871,015	853,595	865,390	0	5,625	0	5,625	0	871,015	0	0	0	6,356	09/20/2039	1.A
38376E J2 2	Government Natl Mtg Assn REMIC Ser 200	..	03/01/2021	Paydown		686,942	686,942	654,312	680,366	0	6,576	0	6,576	0	686,942	0	0	0	4,655	11/16/2024	1.A
38376F FD 9	Government Natl Mtg Assn REMIC Ser 200	..	03/01/2021	Paydown		269,143	269,143	260,060	266,226	0	2,917	0	2,917	0	269,143	0	0	0	2,000	08/20/2039	1.A
38376G GN 4	Government Natl Mtg Assn SERIES 201040 C	..	03/01/2021	Paydown		0	0	3,577	3,114	0	(3,114)	0	(3,114)	0	0	0	0	0	94	12/16/2043	1.A
38376J DY 7	Government Natl Mtg Assn REMIC Ser 200	..	03/01/2021	Paydown		868,912	868,912	848,682	861,976	0	6,936	0	6,936	0	868,912	0	0	0	6,391	10/20/2038	1.A
38376J SZ 8	Government Natl Mtg Assn REMIC Ser 200	..	03/01/2021	Paydown		1,095,300	1,095,300	1,104,884	1,095,414	0	(114)	0	(114)	0	1,095,300	0	0	0	7,887	11/20/2039	1.A
38376K WB 3	Government Natl Mtg Assn REMIC Ser 200	..	03/01/2021	Paydown		1,929,246	1,929,246	1,887,345	1,915,573	0	13,673	0	13,673	0	1,929,246	0	0	0	13,973	07/20/2039	1.A
38376P 4N 7	Government Natl Mtg Assn REMIC Ser 200	..	03/01/2021	Paydown		638,009	638,009	634,404	635,872	0	2,136	0	2,136	0	638,009	0	0	0	4,741	12/20/2039	1.A
38377E HD 9	Government Natl Mtg Assn REMIC Ser 201	..	01/01/2021	Paydown		267,748	267,748	269,756	267,200	0	548	0	548	0	267,748	0	0	0	1,004	04/20/2039	1.A
38377Y W4 8	Government National Mortgage A SERIES 20	..	03/20/2021	Paydown		0	0	56,968	50,642	0	(50,642)	0	(50,642)	0	0	0	0	0	2,448	10/20/2041	1.A
0599999	Total - Bonds - U.S. Government					10,142,576	10,142,576	10,043,305	10,163,575	0	(21,002)	0	(21,002)	0	10,142,576	0	0	0	74,955	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
3128M8 2R 4	FREDDIE MAC G06784 3.500% 10/01/41	..	03/01/2021	Paydown		2,632,616	2,632,616	2,696,733	2,693,916	0	(61,301)	0	(61,301)	0	2,632,616	0	0	0	14,853	10/01/2041	1.A
3128M8 FH 2	FREDDIE MAC G06168 3.500% 11/01/40	..	03/01/2021	Paydown		710,857	710,857	693,197	694,139	0	16,718	0	16,718	0	710,857	0	0	0	4,098	11/01/2040	1.A
3128M9 CN 0	FREDDIE MAC G06977 3.000% 04/01/42	..	03/01/2021	Paydown		1,228,387	1,228,387	1,254,298	1,252,884	0	(24,497)	0	(24,497)	0	1,228,387	0	0	0	5,353	04/01/2042	1.A
3128MJ MB 3	4.5	..	03/01/2021	Paydown		296,311	296,311	295,987	295,973	0	338	0	338	0	296,311	0	0	0	2,184	07/01/2039	1.A

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SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During 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	For reig n	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 Designation Modifier and SVO Admini- strative Symbol
3128MJ Q9 4	3.5		03/01/2021	Paydown		324,441	324,441	333,870	333,345	0	(8,904)	0	(8,904)	0	324,441	0	0	0	1,808	03/01/2042	1.A
3128MJ VM 9	3.0		03/01/2021	Paydown		303,019	303,019	310,168	309,822	0	(6,804)	0	(6,804)	0	303,019	0	0	0	1,479	12/01/2044	1.A
3128S2 SH 5	FREDDIE MAC T61420 3.000% 11/01/42		03/01/2021	Paydown		1,334,325	1,334,325	1,370,810	1,369,257	0	(34,932)	0	(34,932)	0	1,334,325	0	0	0	6,631	11/01/2042	1.A
31292H X3 3	5.000		03/01/2021	Paydown		48,287	48,287	49,928	49,592	0	(1,305)	0	(1,305)	0	48,287	0	0	0	386	08/01/2033	1.A
31292S A3 4	FREDDIE MAC C09026 2.500% 01/01/43		03/01/2021	Paydown		228,807	228,807	226,662	226,770	0	2,037	0	2,037	0	228,807	0	0	0	921	01/01/2043	1.A
312933 NC 4	FREDDIE MAC A86687 4.500% 06/01/39		03/01/2021	Paydown		173,669	173,669	170,792	170,991	0	2,678	0	2,678	0	173,669	0	0	0	902	06/01/2039	1.A
312939 3G 4	FREDDIE MAC A91699 5.000% 04/01/40		03/01/2021	Paydown		383,280	383,280	396,695	395,828	0	(12,548)	0	(12,548)	0	383,280	0	0	0	2,991	04/01/2040	1.A
312942 FT 7	FREDDIE MAC A93778 4.000% 09/01/40		03/01/2021	Paydown		955,059	955,059	984,307	982,690	0	(27,631)	0	(27,631)	0	955,059	0	0	0	5,893	09/01/2040	1.A
312945 2S 6	FREDDIE MAC A97085 4.500% 02/01/41		03/01/2021	Paydown		2,140	2,140	2,163	2,161	0	(21)	0	(21)	0	2,140	0	0	0	16	02/01/2041	1.A
312946 P5 9	FREDDIE MAC A97644 4.000% 03/01/41		03/01/2021	Paydown		1,044,371	1,044,371	1,083,534	1,081,245	0	(36,875)	0	(36,875)	0	1,044,371	0	0	0	6,937	03/01/2041	1.A
31296R PL 6	Federal Home Ln Mtg Corp A16727 5.000		03/01/2021	Paydown		28,980	28,980	29,947	29,529	0	(549)	0	(549)	0	28,980	0	0	0	165	12/01/2033	1.A
3132GS EU 9	FREDDIE MAC Q07047 3.000% 03/01/42		03/01/2021	Paydown		1,574,274	1,574,274	1,574,274	1,574,274	0	0	0	0	0	1,574,274	0	0	0	6,732	03/01/2042	1.A
3132GS TW 9	FREDDIE MAC Q07465 3.500% 04/01/42		03/01/2021	Paydown		1,148,290	1,148,290	1,185,250	1,183,199	0	(34,910)	0	(34,910)	0	1,148,290	0	0	0	5,985	04/01/2042	1.A
3132HP Z7 2	Federal Home Ln Mtg Corp Q13466 3.000%		03/01/2021	Paydown		1,491,108	1,491,108	1,556,810	1,553,503	0	(62,394)	0	(62,394)	0	1,491,108	0	0	0	7,079	11/01/2042	1.A
3132J6 GQ 1	Federal Home Ln Mtg Corp Q13466 2.5		03/01/2021	Paydown		632,067	632,067	617,450	618,116	0	13,950	0	13,950	0	632,067	0	0	0	2,512	01/01/2043	1.A
31368H NW 9	Federal Natl Mtg Assn 190405 4.000% 1		03/01/2021	Paydown		412,305	412,305	407,538	407,676	0	4,629	0	4,629	0	412,305	0	0	0	2,593	10/01/2040	1.A
3136A1 SB 2	Federal Natl Mtg Assn REMIC Ser 2011-9		03/01/2021	Paydown		3,624,772	3,624,772	3,545,766	3,590,334	0	34,438	0	34,438	0	3,624,772	0	0	0	21,166	10/25/2041	1.A
3136AE TQ 0	Federal Natl Mtg Assn SERIES 201354 CLAS		03/01/2021	Paydown		233,332	233,332	232,602	232,641	0	690	0	690	0	233,332	0	0	0	1,139	06/25/2033	1.A
3137A2 UN 9	Federal Home Ln Mtg Corp REMIC Ser 375		03/01/2021	Paydown		793,903	793,903	752,719	783,238	0	10,665	0	10,665	0	793,903	0	0	0	5,245	11/15/2040	1.A
3137A5 DU 5	Federal Home Ln Mtg Corp REMIC Ser 378		03/01/2021	Paydown		1,794,420	1,794,420	1,786,289	1,790,920	0	3,500	0	3,500	0	1,794,420	0	0	0	11,501	11/15/2040	1.A
3137A7 NB 2	Federal Home Ln Mtg Corp REMIC Ser 382		03/01/2021	Paydown		1,977,410	1,977,410	1,858,148	1,965,693	0	11,717	0	11,717	0	1,977,410	0	0	0	9,677	02/15/2036	1.A
3137A8 EJ 3	Federal Home Ln Mtg Corp REMIC Ser 382		03/01/2021	Paydown		61,324	61,324	65,080	62,860	0	(1,537)	0	(1,537)	0	61,324	0	0	0	461	03/15/2041	1.A
3137A8 Z3 5	Federal Home Ln Mtg Corp REMIC Ser 383		03/01/2021	Paydown		1,562,551	1,562,551	1,437,547	1,522,339	0	40,212	0	40,212	0	1,562,551	0	0	0	8,826	04/15/2031	1.A
3137A9 B7 0	Federal Home Ln Mtg Corp REMIC Ser 384		03/01/2021	Paydown		1,205,974	1,205,974	1,111,004	1,173,350	0	32,625	0	32,625	0	1,205,974	0	0	0	6,575	04/15/2031	1.A
3137AK CT 6	Federal Home Ln Mtg Corp REMIC Ser 398		03/01/2021	Paydown		1,379,410	1,379,410	1,339,752	1,372,342	0	7,068	0	7,068	0	1,379,410	0	0	0	6,874	01/15/2042	1.A
3137AM M6 1	Federal Home Ln Mtg Corp REMIC Ser 402		03/01/2021	Paydown		2,229,880	2,229,880	2,242,423	2,230,384	0	(505)	0	(505)	0	2,229,880	0	0	0	14,293	02/15/2042	1.A
3137B2 FH 8	FREDDIE MAC SERIES 4206 CLASS EU 3.000		03/01/2021	Paydown		278,783	278,783	277,912	278,000	0	783	0	783	0	278,783	0	0	0	1,298	05/15/2033	1.A
3137FH HP 1	FREDDIE MAC SERIES 4821 CLASS ZM 3.500		03/01/2021	Paydown		249,374	249,374	251,984	249,527	0	(1,601)	0	(1,601)	0	249,374	0	0	0	2,176	05/15/2048	1.A
3137FN R6 9	FREDDIE MAC SERIES 4916 CLASS UZ 3.000		03/01/2021	Paydown		1,350,169	1,350,169	1,339,831	1,341,210	0	8,959	0	8,959	0	1,350,169	0	0	0	6,706	09/25/2049	1.A

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SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During 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 Designation Modifier and SVO Administrative Symbol
31385X NR 4	Federal Natl Mtg Assn Pool 555800 5.50		03/01/2021	Paydown		30,676	30,676	31,740	31,517	0	(841)	0	(841)	0	30,676	0	0	0	281	10/01/2033	1.A
3138A4 Z 5	Fannie Mae AH3539 4.000% 02/01/41		03/01/2021	Paydown		475,415	475,415	470,884	471,000	0	4,416	0	4,416	0	475,415	0	0	0	3,203	02/01/2041	1.A
3138AX CF 6	Fannie Mae AJ5469 3.500% 11/01/41		03/01/2021	Paydown		550,333	550,333	555,664	555,331	0	(4,998)	0	(4,998)	0	550,333	0	0	0	2,914	11/01/2041	1.A
3138EK RA 5	Fannie Mae AL3180 3.000% 01/01/43		03/01/2021	Paydown		256,840	256,840	253,028	253,261	0	3,580	0	3,580	0	256,840	0	0	0	1,152	01/01/2043	1.A
3138EN 2P 3	Fannie Mae AL6181 3.000% 11/01/44		03/01/2021	Paydown		192,240	192,240	195,965	195,699	0	(3,459)	0	(3,459)	0	192,240	0	0	0	912	11/01/2044	1.A
3138EP QJ 6	FNMA AL 6756 3.901% 03/01/45		03/01/2021	Paydown		99,719	99,719	108,694	107,193	0	(7,474)	0	(7,474)	0	99,719	0	0	0	679	03/01/2045	1.A
3138L3 Q6 5	FN AM3176 3.770% 05/01/43		03/01/2021	Paydown		24,312	24,312	25,003	24,875	0	(563)	0	(563)	0	24,312	0	0	0	153	05/01/2043	1.A
3138L6 5P 9	Fannie Mae 4.130% 07/01/44		03/01/2021	Paydown		37,391	37,391	41,574	40,848	0	(3,457)	0	(3,457)	0	37,391	0	0	0	258	07/01/2044	1.A
3138L6 LM 8	Fannie Mae AM5731 3.990% 06/01/44		03/01/2021	Paydown		15,434	15,434	16,242	16,196	0	(762)	0	(762)	0	15,434	0	0	0	103	06/01/2044	1.A
3138L7 LJ 3	Fannie Mae 3.700% 10/01/29		03/01/2021	Paydown		52,615	52,615	56,660	55,063	0	(2,448)	0	(2,448)	0	52,615	0	0	0	343	10/01/2029	1.A
3138L7 W2 8	Fannie Mae 4.090% 11/01/39		03/01/2021	Paydown		44,464	44,464	48,417	47,586	0	(3,123)	0	(3,123)	0	44,464	0	0	0	320	11/01/2039	1.A
3138L8 6R 0	FNMA 3.430% 03/01/40		03/01/2021	Paydown		41,490	41,490	43,980	43,439	0	(1,949)	0	(1,949)	0	41,490	0	0	0	247	03/01/2040	1.A
3138L8 VF 8	FNMA 3.670% 01/01/45		03/01/2021	Paydown		95,033	95,033	96,339	96,017	0	(984)	0	(984)	0	95,033	0	0	0	612	01/01/2045	1.A
3138L8 W8 3	FNMA 3.410% 01/01/32		03/01/2021	Paydown		28,426	28,426	29,688	29,260	0	(833)	0	(833)	0	28,426	0	0	0	172	01/01/2032	1.A
3138LK UP 0	Fannie mae AN6889 3.390% 12/01/45		03/01/2021	Paydown		43,321	43,321	41,659	41,785	0	1,536	0	1,536	0	43,321	0	0	0	257	12/01/2045	1.A
3138LN 4G 3	Fannie Mae AN9822 3.980% 07/01/38		03/01/2021	Paydown		24,609	24,609	26,772	26,609	0	(1,999)	0	(1,999)	0	24,609	0	0	0	175	07/01/2038	1.A
3138MO BE 9	Fannie Mae AO8136 3.000% 08/01/42		03/01/2021	Paydown		2,820,761	2,820,761	2,893,484	2,890,392	0	(69,630)	0	(69,630)	0	2,820,761	0	0	0	16,075	08/01/2042	1.A
3138NY GE 9	Fannie Mae AR1996 3.000% 02/01/43		03/01/2021	Paydown		294,101	294,101	287,356	287,823	0	6,278	0	6,278	0	294,101	0	0	0	1,512	02/01/2043	1.A
3138W1 F4 4	Fannie Mae AR3786 3.000% 02/01/43		03/01/2021	Paydown		131,756	131,756	129,203	129,337	0	2,419	0	2,419	0	131,756	0	0	0	578	02/01/2043	1.A
3138W9 G8 7	Fannie Mae AS0222 4.000% 08/01/43		03/01/2021	Paydown		525,386	525,386	548,947	547,384	0	(21,997)	0	(21,997)	0	525,386	0	0	0	3,549	08/01/2043	1.A
3138WT UM 6	Fannie Mae AT5987 3.000% 04/01/43		03/01/2021	Paydown		2,852,898	2,852,898	2,754,607	2,757,299	0	95,599	0	95,599	0	2,852,898	0	0	0	12,127	04/01/2043	1.A
3138Y1 6W 0	Fannie mae pool 4.500% 10/01/44		03/01/2021	Paydown		95,683	95,683	104,369	103,785	0	(8,102)	0	(8,102)	0	95,683	0	0	0	579	10/01/2044	1.A
31392G DB 8	Federal Natl Mtg Assn REMIC Ser 2002-8		03/01/2021	Paydown		41,922	41,922	42,957	42,565	0	(643)	0	(643)	0	41,922	0	0	0	425	12/25/2032	1.A
31394C GA 4	Federal Natl Mtg Assn REMIC Ser 2005-1		03/01/2021	Paydown		915,387	915,387	938,272	922,568	0	(7,181)	0	(7,181)	0	915,387	0	0	0	7,323	02/25/2035	1.A
31394D QA 1	Federal Natl Mtg Assn REMIC Ser 2005-4		03/01/2021	Paydown		710,962	710,962	728,736	716,780	0	(5,818)	0	(5,818)	0	710,962	0	0	0	5,998	05/25/2035	1.A
31395N Y2 7	Federal Natl Mtg Assn REMIC Ser 2006-5		03/01/2021	Paydown		46,361	46,361	47,665	47,268	0	(907)	0	(907)	0	46,361	0	0	0	723	07/25/2036	1.A
31396C 7M 6	Federal Home Ln Mtg Corp SERIES 3057 CLA		03/01/2021	Paydown		91,286	91,286	90,458	90,934	0	351	0	351	0	91,286	0	0	0	549	10/15/2025	1.A
31396K KS 0	Federal Natl Mtg Assn REMIC Ser 2006-7		03/01/2021	Paydown		92,482	92,482	94,378	94,247	0	(1,765)	0	(1,765)	0	92,482	0	0	0	1,302	08/25/2036	1.A
31396K ZX 3	Federal Natl Mtg Assn REMIC Ser 2006-82		03/01/2021	Paydown		86,535	86,535	88,266	86,794	0	(259)	0	(259)	0	86,535	0	0	0	1,362	09/25/2036	1.A
31396P K7 5	Federal Natl Mtg Assn REMIC Ser 2007-1		03/01/2021	Paydown		37,284	37,284	37,144	37,131	0	152	0	152	0	37,284	0	0	0	592	08/25/2036	1.A
31396Q GV 5	Federal Natl Mtg Assn REMIC Ser 2009-4		03/01/2021	Paydown		500,448	500,448	522,968	509,729	0	(9,281)	0	(9,281)	0	500,448	0	0	0	3,565	07/25/2039	1.A
31396Q Q9 3	Federal Natl Mtg Assn REMIC Ser 2009-6		03/01/2021	Paydown		424,586	424,586	401,234	413,615	0	10,971	0	10,971	0	424,586	0	0	0	2,821	09/25/2029	1.A
31396X FK 5	Federal Natl Mtg Assn REMIC Ser 2007-7		03/01/2021	Paydown		76,899	76,899	76,881	76,692	0	207	0	207	0	76,899	0	0	0	1,179	08/25/2037	1.A
31396Y F7 2	Federal Natl Mtg Assn REMIC 2008-29 Cl		03/01/2021	Paydown		303,534	303,534	281,893	291,312	0	12,222	0	12,222	0	303,534	0	0	0	2,186	04/25/2038	1.A
31397A 5L 3	Federal Home Ln Mtg Corp REMIC Ser 320		03/01/2021	Paydown		7,748	7,748	7,850	7,803	0	(55)	0	(55)	0	7,748	0	0	0	78	08/15/2036	1.A
31397A GM 9	Federal Home Ln Mtg Corp REMIC Ser 320		03/01/2021	Paydown		285,081	285,081	300,760	293,553	0	(8,472)	0	(8,472)	0	285,081	0	0	0	2,546	08/15/2036	1.A
31397A RM 7	Federal Home Ln Mtg Corp SERIES 3203 CLA		03/01/2021	Paydown		268,415	268,415	262,596	265,040	0	3,375	0	3,375	0	268,415	0	0	0	2,152	08/15/2036	1.A

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SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During 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	For re ig n	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 Designation Modifier and SVO Admini- strative Symbol
31397F L8 3	FREDDIE MAC REMIC Ser 3284 CI BZ 4.		03/01/2021.	Paydown.....		492,698	492,698	458,448	475,844	0	16,854	0	16,854	0	492,698	0	0	0	3,018	03/15/2037.	1.A
31397N 5E 1	Federal Natl Mtg Assn REMIC Ser 2009-4		03/01/2021.	Paydown.....		591,795	591,795	558,137	581,043	0	10,752	0	10,752	0	591,795	0	0	0	3,963	04/25/2029.	1.A
31397Q WF 1	Federal Natl Mtg Assn REMIC Ser 2011-2		03/01/2021.	Paydown.....		457,909	457,909	446,533	454,733	0	3,176	0	3,176	0	457,909	0	0	0	2,972	03/25/2026.	1.A
31397S 5N 0	Federal Natl Mtg Assn REMIC Ser 2011-4		03/01/2021.	Paydown.....		1,887,547	1,887,547	1,732,414	1,841,103	0	46,444	0	46,444	0	1,887,547	0	0	0	11,985	05/25/2031.	1.A
31397U BB 4	Federal Natl Mtg Assn REMIC Ser 2011-3		03/01/2021.	Paydown.....		1,523,747	1,523,747	1,396,133	1,484,222	0	39,524	0	39,524	0	1,523,747	0	0	0	9,428	05/25/2031.	1.A
31397U JT 7	Federal Natl Mtg Assn REMIC Ser 2011-5		03/01/2021.	Paydown.....		1,051,228	1,051,228	961,545	1,020,668	0	30,560	0	30,560	0	1,051,228	0	0	0	6,658	06/25/2031.	1.A
31397W UV 5	Federal Home Ln Mtg Corp REMIC Ser 346		03/01/2021.	Paydown.....		51,523	51,523	51,048	51,283	0	239	0	239	0	51,523	0	0	0	429	07/15/2038.	1.A
31398E 6W 9	Federal Home Ln Mtg Corp REMIC Ser 354		03/01/2021.	Paydown.....		498,087	498,087	483,611	494,670	0	3,416	0	3,416	0	498,087	0	0	0	3,266	06/15/2024.	1.A
31398G M4 8	Federal Natl Mtg Assn REMIC Ser 2010-1		03/01/2021.	Paydown.....		216,274	216,274	216,274	216,274	0	0	0	0	0	216,274	0	0	0	1,644	02/25/2040.	1.A
31398G R4 3	Federal Natl Mtg Assn REMIC Ser 2010-1		03/01/2021.	Paydown.....		532,613	532,613	535,941	533,056	0	(443)	0	(443)	0	532,613	0	0	0	4,327	02/25/2040.	1.A
31398J U5 0	Federal Home Ln Mtg Corp REMIC Ser 357		03/01/2021.	Paydown.....		237,137	237,137	226,318	234,606	0	2,531	0	2,531	0	237,137	0	0	0	1,524	09/15/2024.	1.A
31398M GG 5	Federal Natl Mtg Assn REMIC Ser 2010-1		03/01/2021.	Paydown.....		123,101	123,101	128,641	125,605	0	(2,503)	0	(2,503)	0	123,101	0	0	0	844	03/25/2040.	1.A
31398S MR 1	Federal Natl Mtg Assn REMIC Ser 2010-13		03/25/2021.	Paydown.....		0	0	237,631	220,374	0	(220,374)	0	(220,374)	0	0	0	0	0	11,296	12/25/2040.	1.A
31402C PL 0	Federal Natl Mtg Assn 725027 5.000% 1		03/01/2021.	Paydown.....		98,651	98,651	101,586	100,937	0	(2,285)	0	(2,285)	0	98,651	0	0	0	758	11/01/2033.	1.A
3140HT Z8 5	Fannie mae BL2566 3.770% 05/01/49.....		03/01/2021.	Paydown.....		49,333	49,333	49,364	49,358	0	(25)	0	(25)	0	49,333	0	0	0	330	05/01/2049.	1.A
3140HU AE 6	Fannie Mae BL2704 4.300% 06/01/49.....		03/01/2021.	Paydown.....		10,876	10,876	11,154	11,142	0	(266)	0	(266)	0	10,876	0	0	0	78	06/01/2049.	1.A
3140HW B8 4	Fannie mae BL4562 2.930% 10/01/49.....		03/01/2021.	Paydown.....		15,435	15,435	15,831	15,817	0	(382)	0	(382)	0	15,435	0	0	0	79	10/01/2049.	1.A
31412P YR 6	Federal Natl Mtg Assn 931420 4.000% 0		03/01/2021.	Paydown.....		399,036	399,036	408,513	407,747	0	(8,711)	0	(8,711)	0	399,036	0	0	0	2,644	06/01/2039.	1.A
31416H 4X 0	Fannie Mae AA0837 4.500% 01/01/39.....		03/01/2021.	Paydown.....		52,421	52,421	51,921	51,944	0	477	0	477	0	52,421	0	0	0	405	01/01/2039.	1.A
31416M 3A 0	Fannie Mae AA4392 4.000% 04/01/39.....		03/01/2021.	Paydown.....		194,762	194,762	196,832	196,658	0	(1,895)	0	(1,895)	0	194,762	0	0	0	1,248	04/01/2039.	1.A
31416W 7D 8	Fannie Mae AB1791 3.500% 11/01/40.....		03/01/2021.	Paydown.....		581,488	581,488	577,672	577,842	0	3,646	0	3,646	0	581,488	0	0	0	2,991	11/01/2040.	1.A
31416W FW 7	Fannie Mae AB1080 4.500% 05/01/40.....		03/01/2021.	Paydown.....		89,023	89,023	90,331	90,238	0	(1,214)	0	(1,214)	0	89,023	0	0	0	628	05/01/2040.	1.A
31417A JM 2	Fannie Mae AB3867 3.500% 11/01/41.....		03/01/2021.	Paydown.....		614,474	614,474	637,325	636,067	0	(21,593)	0	(21,593)	0	614,474	0	0	0	3,280	11/01/2041.	1.A
31417A LS 6	Fannie Mae AB3936 3.500% 11/01/41.....		03/01/2021.	Paydown.....		2,282,124	2,282,124	2,339,355	2,336,285	0	(54,161)	0	(54,161)	0	2,282,124	0	0	0	13,187	11/01/2041.	1.A
31417C UY 9	Fannie Mae AB5998 3.500% 08/01/42.....		03/01/2021.	Paydown.....		898,519	898,519	940,216	937,813	0	(39,294)	0	(39,294)	0	898,519	0	0	0	4,596	08/01/2042.	1.A
31417D ZZ 9	Fannie Mae AB7059 2.500% 11/01/42.....		03/01/2021.	Paydown.....		993,112	993,112	1,017,320	1,015,559	0	(22,447)	0	(22,447)	0	993,112	0	0	0	3,774	11/01/2042.	1.A
31417E WF 4	Fannie Mae AB7845 3.000% 02/01/43.....		03/01/2021.	Paydown.....		652,537	652,537	635,838	636,945	0	15,592	0	15,592	0	652,537	0	0	0	3,193	02/01/2043.	1.A
31417E ZA 2	Fannie Mae AB7936 3.000% 02/01/43.....		03/01/2021.	Paydown.....		346,461	346,461	337,529	338,022	0	8,440	0	8,440	0	346,461	0	0	0	1,494	02/01/2043.	1.A
31417K LX 3	Fannie Mae AC1241 5.000% 07/01/39.....		03/01/2021.	Paydown.....		122,128	122,128	124,723	124,566	0	(2,439)	0	(2,439)	0	122,128	0	0	0	887	07/01/2039.	1.A
31418A DB 1	Fannie Mae MA0997 3.000% 02/01/42.....		03/01/2021.	Paydown.....		910,475	910,475	909,337	909,320	0	1,155	0	1,155	0	910,475	0	0	0	5,217	02/01/2042.	1.A
31418A N6 1	Federal Natl Mtg Assn MA1312 2.500% 1		03/01/2021.	Paydown.....		3,465,601	3,465,601	3,502,423	3,500,574	0	(34,973)	0	(34,973)	0	3,465,601	0	0	0	13,423	12/01/2042.	1.A
31419C 2B 8	Fannie Mae AE2569 3.500% 09/01/40.....		03/01/2021.	Paydown.....		202,188	202,188	191,589	192,136	0	10,052	0	10,052	0	202,188	0	0	0	1,523	09/01/2040.	1.A
31419C 3V 3	Fannie Mae AE2611 3.500% 09/01/40.....		03/01/2021.	Paydown.....		416,239	416,239	388,663	390,256	0	25,983	0	25,983	0	416,239	0	0	0	2,271	09/01/2040.	1.A
31419C BX 0	Fannie Mae AE1853 4.000% 08/01/40.....		03/01/2021.	Paydown.....		117,220	117,220	115,425	115,517	0	1,704	0	1,704	0	117,220	0	0	0	702	08/01/2040.	1.A
31419C Z4 8	Fannie Mae AE2562 4.000% 09/01/40.....		03/01/2021.	Paydown.....		154,246	154,246	151,884	151,997	0	2,249	0	2,249	0	154,246	0	0	0	1,294	09/01/2040.	1.A

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SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During 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	For 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 Designation Modifier and SVO Administrative Symbol
31419D LQ 2	Fannie Mae AE3034 3.500% 09/01/40.....		03/01/2021	Paydown.....		5,770	5,770	5,438	5,522	0	247	0	247	0	5,770	0	0	0	34	09/01/2040	1.A
31419E XR 5	Fannie Mae AE4287 3.500% 09/01/40.....		03/01/2021	Paydown.....		281,561	281,561	272,366	272,920	0	8,642	0	8,642	0	281,561	0	0	0	1,906	09/01/2040	1.A
31419G YQ 1	Fannie Mae AE6118 3.500% 10/01/40.....		03/01/2021	Paydown.....		518,857	518,857	526,478	526,042	0	(7,185)	0	(7,185)	0	518,857	0	0	0	3,276	10/01/2040	1.A
31419K KE 4	Fannie Mae AE8392 3.500% 11/01/40.....		03/01/2021	Paydown.....		980,263	980,263	975,191	975,345	0	4,918	0	4,918	0	980,263	0	0	0	6,845	11/01/2040	1.A
31419L XJ 7	Fannie Mae AE9680 4.000% 12/01/40.....		03/01/2021	Paydown.....		410,384	410,384	399,611	400,516	0	9,867	0	9,867	0	410,384	0	0	0	2,084	12/01/2040	1.A
35563C AJ 7	Freddie Mac Military Housing SERIES 2015		03/25/2021	Paydown.....		12,962	12,962	14,169	14,128	0	(1,166)	0	(1,166)	0	12,962	0	0	0	94	10/25/2052	1.B
442331 S6 2	HOUSTON TX 6.290% 03/01/32.....		03/01/2021	Call 100.0000.....		485,000	485,000	587,985	568,295	0	(945)	0	(945)	0	567,350	0	(82,350)	(82,350)	15,253	03/01/2032	1.D FE
57586N 3B 5	MASSACHUSETTS ST HSG FIN AGY 4.621% 12		03/01/2021	Call 100.0000.....		50,000	50,000	50,000	50,000	0	0	0	0	0	50,000	0	0	0	578	12/01/2038	1.C FE
69848A AA 6	PANHANDLE TX ECON DEV CORP LEA 3.985%		01/15/2021	Redemption 100.0000.....		114,187	114,187	114,187	114,187	0	0	0	0	0	114,187	0	0	0	2,275	07/15/2048	1.E FE
914760 TN 6	US Dept Veterans Affairs REMIC Ser 200		03/01/2021	Paydown.....		0	0	34,707	25,310	0	(25,310)	0	(25,310)	0	0	0	0	0	838	05/15/2033	1.A
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments.....					67,504,720	67,504,720	67,371,440	67,937,964	0	(352,344)	0	(352,344)	0	67,587,070	0	(82,350)	(82,350)	412,996	XXX	XXX
Bonds - Industrial and Miscellaneous																					
00111@ AA 2	AES Hawaii Inc 6.870% 06/30/22.....		03/31/2021	Redemption 100.0000.....		111,000	111,000	111,000	111,000	0	0	0	0	0	111,000	0	0	0	1,906	06/30/2022	5.C
00176@ AA 4	AMF Florence 3.210% 12/31/35.....		03/31/2021	Redemption 100.0000.....		26,779	26,779	26,779	26,779	0	0	0	0	0	26,779	0	0	0	215	12/31/2035	2.C PL
002474 A# 1	AZZ INC Note R-38 5.420% 01/20/21.....		01/20/2021	Maturity.....		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	135,500	01/20/2021	2.C
00255U AA 3	Apollo Aviation Securitizatio SERIES 202		02/03/2021	ATHENE.....		891,210	891,927	891,911	891,911	0	0	0	0	0	891,911	0	(701)	(701)	3,985	01/16/2040	1.G FE
00255U AA 3	Apollo Aviation Securitizatio SERIES 202		03/15/2021	Paydown.....		6,513	6,513	6,513	6,513	0	0	0	0	0	6,513	0	0	0	19	01/16/2040	1.G FE
00507V AQ 2	Activision Blizzard Inc 2.500% 09/15/5.....		02/11/2021	Wells Fargo.....		913,260	1,000,000	997,250	997,283	0	14	0	14	0	997,296	0	(84,036)	(84,036)	12,917	09/15/2050	2.A FE
00800* AD 4	ADV CAP GROW NJ 0.000% 03/01/28.....		03/01/2021	Redemption 100.0000.....		313,840	313,840	243,214	254,890	0	2,554	0	2,554	0	257,444	0	56,395	56,395	0	03/01/2028	1.F FE
009098 A* 5	AMAZON CARGO CTL 4.494% 11/10/39.....		03/10/2021	Redemption 100.0000.....		43,723	43,723	43,723	43,723	0	0	0	0	0	43,723	0	0	0	328	11/10/2039	1.C
01166V AA 7	ALASKA AIRLINES 2020 TR 4.800% 08/15/2		02/15/2021	Redemption 100.0000.....		342,949	342,949	349,455	349,151	0	(274)	0	(274)	0	348,878	0	(5,929)	(5,929)	10,197	08/15/2027	1.G FE
01185* AA 3	ALASKA VENTURES 4.670% 06/30/33.....		03/31/2021	Redemption 100.0000.....		122,491	122,491	122,491	122,491	0	0	0	0	0	122,491	0	0	0	1,430	06/30/2033	2.C PL
023761 AA 7	AMER AIRLINE 17-1 AA PTT 3.650% 08/15/		02/15/2021	Redemption 100.0000.....		285,000	285,000	283,652	283,702	0	32	0	32	0	283,734	0	1,266	1,266	5,201	02/15/2029	2.A FE
02378W AA 7	AMER AIRLINE 17-1B PTT 4.950% 08/15/26		02/15/2021	Redemption 100.0000.....		67,875	67,875	67,875	67,875	0	0	0	0	0	67,875	0	0	0	1,680	02/15/2025	3.B FE
02660T EQ 2	AMERICAN HOME MORTGAGE INVESTM SERIES 20		03/01/2021	Paydown.....		240,500	240,500	234,302	235,514	0	4,986	0	4,986	0	240,500	0	0	0	635	09/25/2045	1.D FM
03789X AE 8	Applebees/HOP Funding LLC SERIES 20191A		03/05/2021	Paydown.....		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	59	06/07/2049	2.B FE
038779 AB 0	Arbys Funding LLC SERIES 20201A CLASS A2		01/31/2021	Paydown.....		18,138	18,138	18,295	18,294	0	(156)	0	(156)	0	18,138	0	0	0	147	07/30/2050	2.C FE
04004# AA 2	Center Operating Company AKA Dallas Aren		03/31/2021	Redemption 100.0000.....		39,652	39,652	39,652	39,652	0	0	0	0	0	39,652	0	0	0	813	09/30/2023	2.C FE
04774# AA 0	ATLANTA FALCONS Series A 3.590% 09/01/		03/01/2021	Redemption 100.0000.....		83,565	83,565	83,565	83,565	0	0	0	0	0	83,565	0	0	0	1,500	09/01/2042	2.B PL
04774# AB 8	ATLANTA FALCONS Series B 3.590% 09/01/		03/01/2021	Redemption 100.0000.....		55,710	55,710	55,710	55,710	0	0	0	0	0	55,710	0	0	0	1,000	09/01/2042	2.B PL

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SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During 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	For rei gn	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 Designation Modifier and SVO Admini- strative Symbol
05367A AD 5	AVIATION CAPITAL GROUP 6.750% 04/06/21		02/03/2021	Call 101.0831.....		3,032,494	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	98,306	04/06/2021	2.C FE.....
05590# AA 9	BP HOUSTON HQ 2017 CTL Pass Through Trus		03/15/2021	Redemption 100.0000.....		94,265	94,265	94,265	94,265	0	0	0	0	0	94,265	0	0	0	557	11/15/2032	1.C.....
07123# AA 1	BATON ROUGE 4.320% 11/15/37.....		03/15/2021	Redemption 100.0000.....		21,882	21,882	21,882	21,882	0	0	0	0	0	21,882	0	0	0	158	11/15/2037	1.G.....
11042T AA 1	BRITISH AIR 18-1 AA PTT 3.800% 03/20/3		03/20/2021	Redemption 100.0000.....		56,548	56,548	56,040	56,129	0	16	0	16	0	56,145	0	403	403	537	09/20/2031	1.F FE.....
11043X AA 1	BRITISH AIR 19-1 AA PTT 3.300%		03/15/2021	Redemption 100.0000.....		54,132	54,132	55,119	54,993	0	(22)	0	(22)	0	54,971	0	(839)	(839)	447	12/15/2032	1.F FE.....
1248EP BM 4	CCOH SAFARI LLC 5.750% 02/15/26.....		03/21/2021	Call 102.8750.....		1,559,585	1,516,000	1,471,657	1,489,998	0	942	0	942	0	1,490,940	0	25,060	25,060	95,887	02/15/2026	3.B FE.....
12510H AC 4	Capital Automotive Reit SERIES 20201A CL		03/15/2021	Paydown.....		21,965	21,965	21,950	21,950	0	15	0	15	0	21,965	0	0	0	120	02/15/2050	1.A FE.....
12510H AE 0	Capital Automotive Reit SERIES 20201A CL		03/15/2021	Paydown.....		625	625	625	625	0	0	0	0	0	625	0	0	0	4	02/15/2050	1.E FE.....
12527E AD 0	CFCRE COMMERCIAL MORTGAGE TRUS SERIES 20		01/15/2021	Call 100.0000.....		659,183	659,183	669,063	666,601	0	(2)	0	(2)	0	666,599	0	(7,415)	(7,415)	2,725	04/15/2044	1.D FM.....
12532@ AA 8	Burlington Northern Santa Fe Railway Ser.		01/15/2021	Redemption 100.0000.....		89,998	89,998	89,998	89,998	0	0	0	0	0	89,998	0	0	0	2,547	01/15/2023	1.C.....
12533# AA 5	Burlington Northern Santa Fe Railway Ser.		01/15/2021	Redemption 100.0000.....		137,752	137,752	137,752	137,752	0	0	0	0	0	137,752	0	0	0	3,898	01/15/2023	1.C.....
12533* AA 9	Burlington Northern Santa Fe Railway Ser.		01/15/2021	Redemption 100.0000.....		102,424	102,424	102,424	102,424	0	0	0	0	0	102,424	0	0	0	2,899	01/15/2023	1.C.....
12533@ AA 7	Burlington Northern Santa Fe Railway Ser.		01/15/2021	Redemption 100.0000.....		74,490	74,490	74,490	74,490	0	0	0	0	0	74,490	0	0	0	2,108	01/15/2023	1.C.....
125523 AP 5	Cigna Corp 4.000% 02/15/22.....		03/10/2021	Goldman Sachs & Company.....		4,096,680	4,000,000	3,989,768	3,994,888	0	842	0	842	0	3,995,730	0	100,950	100,950	91,556	02/15/2022	2.B FE.....
125523 BR 0	Cigna Corp 3.900% 02/15/22.....		03/10/2021	Stifel, Nicolaus and Co.....		3,609,235	3,500,000	3,479,467	3,490,054	0	1,638	0	1,638	0	3,491,691	0	117,544	117,544	78,108	02/15/2022	2.B FE.....
126408 GV 9	CSX Corp 4.250% 06/01/21.....		03/01/2021	Call 100.0000.....		3,000,000	3,000,000	3,117,360	3,002,516	0	(2,516)	0	(2,516)	0	3,000,000	0	0	0	31,875	06/01/2021	2.A FE.....
12647G BF 4	CREDIT SUISSE MORTGAGE TRUST SERIES 2013		03/01/2021	Paydown.....		395,052	395,052	395,299	395,147	0	(95)	0	(95)	0	395,052	0	0	0	1,856	07/25/2043	1.D FM.....
12649R BF 8	Credit Suisse Mortgage Trust Series 2015.		03/01/2021	Paydown.....		420,553	420,553	427,913	424,200	0	(3,647)	0	(3,647)	0	420,553	0	0	0	2,222	02/25/2045	1.D FM.....
12718@ AA 4	Costco Bayonne CTL 2019-16 3.330% 03/3		03/15/2021	Redemption 100.0000.....		6,300	6,300	6,300	6,300	0	0	0	0	0	6,300	0	0	0	52	03/31/2044	1.C.....
12718@ AA 4	Costco Bayonne CTL 2019-16 3.330% 03/3		02/15/2021	Redemption 100.0000.....		12,547	12,547	12,547	12,547	0	0	0	0	0	12,547	0	0	0	52	03/31/2044	1.G Z.....
15135B AJ 0	CENTENE CORP 4.750% 01/15/25.....		03/12/2021	Call 102.3750.....		511,875	500,000	495,000	496,468	0	154	0	154	0	496,622	0	3,378	3,378	27,510	01/15/2025	3.A FE.....
17315C AM 9	CITIGROUP MTG LOAN TRUST INC REMIC 2009-		03/01/2021	Paydown.....		111,998	111,998	109,688	111,007	0	992	0	992	0	111,998	0	0	0	443	02/10/2051	1.D FM.....
177376 AF 7	Citrix Systems Inc 3.300% 03/01/30.....		02/11/2021	FIFTH THIRD BANK.....		1,080,030	1,000,000	1,067,400	1,065,468	0	(831)	0	(831)	0	1,064,637	0	15,393	15,393	15,125	03/01/2030	2.B FE.....
20605P AJ 0	CONCHO RESOURCES INC 4.875% 10/01/47		02/08/2021	Tax Free Exchange.....		9,104,108	8,000,000	9,131,200	9,106,613	0	(2,505)	0	(2,505)	0	9,104,108	0	0	0	8,000	10/01/2047	1.F FE.....
20605P AK 7	CONCHO RESOURCES INC 4.300% 08/15/28		02/08/2021	Tax Free Exchange.....		3,180,449	3,000,000	3,212,070	3,182,695	0	(2,246)	0	(2,246)	0	3,180,449	0	0	0	3,000	08/15/2028	1.F FE.....
20605P AL 5	CONCHO RESOURCES INC 4.850% 08/15/48		02/08/2021	Tax Free Exchange.....		18,294,104	16,380,000	18,342,160	18,298,110	0	(4,006)	0	(4,006)	0	18,294,104	0	0	0	16,380	08/15/2048	1.F FE.....

QE05.5

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During 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	For reig n	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 Designation Modifier and SVO Admini- strative Symbol
22160@ AA 6	COSTCO 3.910% 06/20/43.....		03/20/2021	Redemption 100.0000.....		40,828	40,828	40,828	40,828	0	0	0	0	0	40,828	0	0	0	266	06/20/2043	1.B FE.....
22541S RR 1	CSFB 2004-AR7 4A1 2004-AR7 2.678% 11/2		03/01/2021	Paydown.....		155,150	155,150	155,634	155,487	0	(338)	0	(338)	0	155,150	0	0	0	503	11/25/2034	1.D FM.....
233046 AF 8	DB Master Finance LLC SERIES 20171A CLAS		02/20/2021	Paydown.....		30,613	30,613	30,620	30,619	0	(7)	0	(7)	0	30,613	0	0	0	308	11/20/2047	2.B FE.....
251563 FB 3	DEUTSCHE MORTGAGE SEC INC 2004-4-5AR1		03/01/2021	Paydown.....		115,735	115,735	108,864	110,946	0	4,790	0	4,790	0	115,735	0	0	0	806	06/25/2034	1.D FM.....
25654# AA 0	Dodgers Tickets LLC 5.660% 03/31/30....		03/31/2021	Redemption 100.0000.....		511,281	511,281	511,281	511,281	0	0	0	0	0	511,281	0	0	0	28,938	03/31/2030	2.C PL.....
26884L AB 5	EQT CORP 4.875% 11/15/21.....		02/01/2021	Call 103.4107.....		3,311,209	3,202,000	3,341,479	3,219,470	0	(1,699)	0	(1,699)	0	3,217,772	0	(15,772)	(15,772)	142,163	11/15/2021	3.C FE.....
27004@ AA 5	EAGLES STADIUM INC Series A No. RA-17		01/15/2021	Redemption 100.0000.....		199,746	199,746	199,746	199,746	0	0	0	0	0	199,746	0	0	0	4,574	01/15/2039	2.B PL.....
31620M AM 8	Fidelity National Information 3.875% 0.....		03/10/2021	Stifel, Nicolaus and Co.....		5,489,800	5,000,000	4,981,100	4,992,693	0	381	0	381	0	4,993,074	0	496,726	496,726	51,667	06/05/2024	2.B FE.....
32051D 3J 9	First Horizon Asset Sec Inc SERIES 2004-FLAGSTAR BANCORP INC 6.125% 07/15/21		03/01/2021	Paydown.....		71,679	71,679	69,125	69,683	0	1,995	0	1,995	0	71,679	0	0	0	183	06/25/2034	1.D FM.....
337930 AC 5	Ford Mtr Cr Co 5.750% 02/01/21.....		01/22/2021	Call 102.6500.....		2,053,000	2,000,000	1,999,980	2,000,000	0	0	0	0	0	2,000,000	0	0	0	116,632	07/15/2021	2.A FE.....
345397 VR 1	FT SAM HOUSTON MILIT HSG 6.075% 03/15/		02/01/2021	Maturity.....		4,650,000	4,650,000	4,655,625	4,650,061	0	(61)	0	(61)	0	4,650,000	0	0	0	133,688	02/01/2021	3.B FE.....
348609 AG 3	GS MORTGAGE SECURITIES TRUST SERIES 2017		03/15/2021	Call 100.0000.....		65,000	65,000	78,325	78,005	0	(41)	0	(41)	0	77,964	0	(12,964)	(12,964)	1,974	03/15/2050	1.C FE.....
36253X AN 5	GS MORTGAGE SECURITIES TRUST SERIES 2017		03/15/2021	Call 100.0000.....		6,250,000	6,250,000	6,250,000	6,250,000	0	0	0	0	0	6,250,000	0	0	0	25,527	07/15/2032	1.D FM.....
36253X AQ 8	GS MORTGAGE SECURITIES TRUST SERIES 2017		03/15/2021	Call 100.0000.....		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	19,346	07/15/2032	1.D FM.....
36253X AS 4	GS MORTGAGE SECURITIES TRUST SERIES 2017		03/15/2021	Call 100.0000.....		2,250,000	2,250,000	2,250,000	2,250,000	0	0	0	0	0	2,250,000	0	0	0	14,819	07/15/2032	1.D FM.....
36472T AA 7	Gannett Inc 6.000% 12/01/27.....		02/23/2021	Goldman Sachs & Company.....		7,105	7,000	7,000	7,000	0	0	0	0	0	7,000	0	105	105	114	12/01/2027	4.C Z.....
36804P AF 3	GATX Financial 144A 5.697% 01/02/25....		01/02/2021	Redemption 100.0000.....		178,420	178,420	178,420	178,420	0	0	0	0	0	178,420	0	0	0	3,072	01/02/2025	2.B FE.....
36877* AA 2	GENCONN ENRGY LLC No. R-28 4.730% 07/2		01/15/2021	Redemption 100.0000.....		287,595	287,595	287,595	287,595	0	0	0	0	0	287,595	0	0	0	6,802	07/25/2041	1.G PL.....
375558 AQ 6	Gilead Sciences Inc 4.500% 04/01/21.....		01/01/2021	Various.....		10,000,000	10,000,000	10,053,910	10,001,665	0	0	0	0	0	10,001,665	0	(1,665)	(1,665)	112,500	04/01/2021	2.A FE.....
38143U 8G 9	Goldman Sachs Group LP 1.961% 02/25/21		02/25/2021	Maturity.....		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	50,511	02/25/2021	2.A FE.....
38217T AA 3	Goodgreen Trust SERIES 20201A CLASS A		03/15/2021	Paydown.....		47,615	47,615	47,591	47,592	0	24	0	24	0	47,615	0	0	0	193	04/15/2055	1.A FE.....
38217T AB 1	Goodgreen Trust SERIES 20201A CLASS B		03/15/2021	Paydown.....		45,645	45,645	45,728	45,727	0	(82)	0	(82)	0	45,645	0	0	0	227	04/15/2055	1.C FE.....
38217V AA 8	Goodgreen Trust SERIES 20171A CLASS A		03/15/2021	Paydown.....		150,899	150,899	150,829	150,831	0	69	0	69	0	150,899	0	0	0	950	10/15/2052	1.A FE.....
38218E AB 3	Goodgreen Trust SERIES 20192A CLASS B		03/16/2021	Paydown.....		85,333	85,333	85,320	85,320	0	13	0	13	0	85,333	0	0	0	515	04/15/2055	1.F FE.....
39949* AA 0	HYATT HOUSE Ground Lease Trust A-2017B		03/15/2021	Redemption 100.0000.....		5,381	5,381	5,381	5,381	0	0	0	0	0	5,381	0	0	0	38	10/15/2047	2.B PL.....

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SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During 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	For rei gn	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 Designation Modifier and SVO Admini- strative Symbol
39950# AA 2	MARRIOTT GROUND Ground Lease Tr 2017-A		03/15/2021	Redemption 100.0000		74,338	74,338	74,338	74,338	0	0	0	0	0	74,338	0	0	0	556	11/15/2039	2.B PL
39951@ AA 3	WESTIN NATIONAL HARBOR Ground Lease Tr 2		03/15/2021	Redemption 100.0000		600	600	600	600	0	0	0	0	0	600	0	0	0	7	04/15/2048	1.C FE
40414L AJ 8	HCP INC 4.250% 11/15/23		02/26/2021	Call 110.2732		5,513,659	5,000,000	4,977,000	4,992,383	0	388	0	388	0	4,992,771	0	7,229	7,229	573,278	11/15/2023	2.A FE
40414L AK 5	HCP INC 4.200% 03/01/24		02/26/2021	Call 111.1496		3,334,489	3,000,000	2,986,110	2,994,987	0	228	0	228	0	2,995,215	0	4,785	4,785	395,739	03/01/2024	2.A FE
40414L AL 3	HCP INC 3.875% 08/15/24		02/26/2021	Call 110.8861		5,544,303	5,000,000	4,981,500	4,992,462	0	296	0	296	0	4,992,758	0	7,242	7,242	647,098	08/15/2024	2.A FE
40417Q AA 3	HERO Funding Trust SERIES 20164A CLASS A		03/20/2021	Paydown		129,061	129,061	128,879	128,882	0	178	0	178	0	129,061	0	0	0	746	09/20/2047	1.A FE
40417Q AC 9	HERO Funding Trust SERIES 20164A CLASS A		03/20/2021	Paydown		103,248	103,248	105,802	105,732	0	(2,483)	0	(2,483)	0	103,248	0	0	0	717	09/20/2047	1.A FE
42208@ AA 8	Home Depot (HD Salem) Notes 2 and 5	6	03/31/2021	Redemption 100.0000		37,632	37,632	37,632	37,632	0	0	0	0	0	37,632	0	0	0	588	11/30/2030	1.A
42208@ AA 8	Home Depot (HD Salem) Notes 2 and 5	6	02/28/2021	Redemption 100.0000		74,679	74,679	74,679	74,679	0	0	0	0	0	74,679	0	0	0	584	11/30/2030	1.C
42217K BA 3	HEALTH CARE REIT INC 3.750% 03/15/23		03/26/2021	Sumridge Partners		2,647,775	2,500,000	2,490,775	2,497,805	0	232	0	232	0	2,498,038	0	149,737	149,737	50,781	03/15/2023	2.A FE
42770L AA 1	Hero Funding Trust SERIES 20151A CLASS A		03/20/2021	Paydown		237,989	237,989	237,882	237,902	0	87	0	87	0	237,989	0	0	0	1,542	09/20/2040	1.A FE
42770U AA 1	Hero Funding Trust SERIES 20152A CLASS A		03/20/2021	Paydown		167,406	167,406	167,388	167,388	0	18	0	18	0	167,406	0	0	0	1,043	09/20/2040	1.A FE
42770V AA 9	Hero Funding Trust SERIES 20161A CLASS A		03/20/2021	Paydown		108,016	108,016	108,006	108,007	0	9	0	9	0	108,016	0	0	0	723	09/20/2041	1.A FE
42770W AA 7	HERO Funding Trust SERIES 20162A CLASS A		03/20/2021	Paydown		242,453	242,453	243,703	243,678	0	(1,224)	0	(1,224)	0	242,453	0	0	0	1,465	09/20/2041	1.A FE
42770X AA 5	HERO Funding Trust SERIES 20163A CLASS A		03/20/2021	Paydown		99,753	99,753	98,631	98,652	0	1,100	0	1,100	0	99,753	0	0	0	500	09/20/2042	1.A FE
42770X AC 1	Hero Funding Trust SERIES 20163A CLASS A		03/22/2021	Paydown		81,431	81,431	83,465	83,391	0	(1,960)	0	(1,960)	0	81,431	0	0	0	518	09/20/2042	1.A FE
42771A AB 2	HERO Funding Trust SERIES 20173A CLASS A		03/20/2021	Paydown		353,033	353,033	361,790	361,597	0	(8,564)	0	(8,564)	0	353,033	0	0	0	2,173	09/20/2048	1.A FE
42771L AC 6	HERO Funding Trust SERIES 20172A CLASS A		03/20/2021	Paydown		140,430	140,430	143,923	143,839	0	(3,409)	0	(3,409)	0	140,430	0	0	0	924	09/20/2048	1.A FE
42771T AA 3	Hero Funding Trust SERIES 20153A CLASS A		03/20/2021	Paydown		325,142	325,142	325,166	325,165	0	(23)	0	(23)	0	325,142	0	0	0	2,166	09/20/2041	1.A FE
432833 AN 1	HILTON DOMESTIC OPERATIN 3.625% 02/15/		02/18/2021	Morgan Stanley DWD		1,998,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	(2,000)	(2,000)	4,028	02/15/2032	3.B FE	
43722* AA 5	Home Depot SWCTL 3.370% 10/15/40		03/15/2021	Redemption 100.0000		25,316	25,316	25,316	25,316	0	0	0	0	0	25,316	0	0	0	142	10/15/2040	1.F
43739E AJ 6	HOMEANC MORTGAGE TRUST SERIES 20042 CLA		03/25/2021	Paydown		213,848	213,848	192,196	195,055	0	18,792	0	18,792	0	213,848	0	0	0	293	12/25/2034	1.D FM
443510 AF 9	Hubbell Inc Class B 3.625% 11/15/22		03/26/2021	Wells Fargo		2,486,425	2,360,000	2,269,706	2,342,199	0	2,240	0	2,240	0	2,344,439	0	141,986	141,986	32,081	11/15/2022	2.A FE
44416* AB 2	HUDSON TRANS LLC 4.420% 05/31/33		02/28/2021	Redemption 100.0000		39,500	39,500	25,675	25,675	0	0	0	0	0	25,675	0	13,825	13,825	436	05/31/2033	2.A PL
44891A BL 0	HYUNDAI CAPITAL AMERICA 6.375% 04/08/3		03/29/2021	Various		3,847,860	3,000,000	3,874,610	3,847,168	0	(15,151)	0	(15,151)	0	3,832,017	0	15,843	15,843	79,688	04/08/2030	2.A FE

QE057

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During 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	For rei gn	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 Designation Modifier and SVO Admini- strative Symbol
460690 BH 2	Interpublic Group Co 4.000% 03/15/22.....		03/10/2021.	Goldman Sachs & Company.....		8,284,640	8,000,000	7,982,840	7,997,574	0	375	0	375	0	7,997,949	0	286,691	286,691	156,444	03/15/2022.	2.B FE.....
460690 BK 5	Interpublic Group Co 3.750% 02/15/23.....		03/10/2021.	Various.....		2,368,639	2,230,000	2,223,288	2,228,470	0	131	0	131	0	2,228,601	0	140,038	140,038	47,852	02/15/2023.	2.B FE.....
460690 BK 5	Interpublic Group Co 3.750% 02/15/23.....		03/27/2021.	Call 106.1010.....		2,938,998	2,770,000	2,761,662	2,768,100	0	201	0	201	0	2,768,301	0	1,699	1,699	233,054	02/15/2023.	2.B FE.....
460690 BL 3	Interpublic Group Co 4.200% 04/15/24.....		03/27/2021.	Call 111.0280.....		3,877,098	3,492,000	3,485,435	3,489,562	0	162	0	162	0	3,489,724	0	2,276	2,276	451,097	04/15/2024.	2.B FE.....
46433@ AA 6	ISKANDAR VENTURE 3.410% 06/15/39.....		03/15/2021.	Redemption 100.0000.....		6,549	6,549	6,549	6,549	0	0	0	0	0	6,549	0	0	0	37	06/15/2039.	1.E PL.....
46625H QK 9	J P Morgan Chase & Co 1.668% 03/01/21.....		02/18/2021.	Call 100.0000.....		7,000,000	7,000,000	7,000,000	7,000,000	0	0	0	0	0	7,000,000	0	0	0	26,197	03/01/2021.	1.F FE.....
46627Q BC 1	JP Morgan Chase Comm Mtg Sec REMIC Ser		02/01/2021.	Paydown.....		8,543	8,543	7,729	8,427	0	116	0	116	0	8,543	0	0	0	83	06/12/2043.	1.A FM.....
46627Q BC 1	JP Morgan Chase Comm Mtg Sec REMIC Ser		03/01/2021.	Paydown.....		288,221	288,221	260,750	284,311	0	3,910	0	3,910	0	288,221	0	0	0	1,495	06/12/2043.	1.D FM.....
46640M AA 8	JP MORGAN MORTGAGE TRUST SERIES 20133 CL		03/01/2021.	Paydown.....		801,105	801,105	799,228	799,336	0	1,770	0	1,770	0	801,105	0	0	0	4,300	07/25/2043.	1.D FM.....
46667# AA 1	St Christophers 3.980% 01/15/50.....		01/15/2021.	Redemption 100.0000.....		4,505	4,505	4,640	4,637	0	0	0	0	4,637	0	(132)	(132)	15	01/15/2050.	1.F FE.....	
46667# AA 1	St Christophers 3.980% 01/15/50.....		03/15/2021.	Redemption 100.0000.....		9,056	9,056	9,327	9,321	0	(1)	0	(1)	0	9,319	0	(264)	(264)	75	01/15/2050.	2.B.....
48121@ AC 5	JRD HOLDINGS LLC Series 2014A No. RA-38		03/27/2021.	Redemption 100.0000.....		600,000	600,000	600,000	600,000	0	0	0	0	0	600,000	0	0	0	10,410	03/27/2021.	2.B PL.....
48121@ AD 3	JRD HOLDINGS LLC Series 2014B No. RB-47		03/27/2021.	Redemption 100.0000.....		429,000	429,000	429,000	429,000	0	0	0	0	0	429,000	0	0	0	8,859	03/27/2024.	2.B PL.....
48203R AG 9	Juniper Networks Inc 4.500% 03/15/24.....		01/09/2021.	Various.....		9,568,620	8,500,000	8,842,160	8,626,861	0	(820)	0	(820)	0	8,626,040	0	(126,040)	(126,040)	1,189,745	03/15/2024.	2.B FE.....
48259* AA 5	KDP LICENSING PT 3.120% 12/31/35.....		03/15/2021.	Redemption 100.0000.....		3,400	3,400	3,400	3,400	0	0	0	0	0	3,400	0	0	0	10	12/31/2035.	2.C Z.....
489170 AC 4	KENNAMETAL INC 3.875% 02/15/22.....		03/12/2021.	Call 103.2130.....		7,740,975	7,500,000	7,472,250	7,496,309	0	617	0	617	0	7,496,926	0	3,074	3,074	408,084	02/15/2022.	2.C FE.....
49326E ED 1	Keycorp 5.100% 03/24/21.....		03/24/2021.	Maturity.....		2,000,000	2,000,000	2,053,540	2,001,557	0	(1,557)	0	(1,557)	0	2,000,000	0	0	0	51,000	03/24/2021.	2.A FE.....
49456B AR 2	KINDER MORGAN INC/DELAWA 2.000% 02/15/		01/07/2021.	ATHENE.....		495,250	500,000	495,300	495,463	0	7	0	7	0	495,470	0	(220)	(220)	4,222	02/15/2031.	2.B FE.....
50180L AD 2	Lehman UBS Comm Mtg Trust REMIC Ser 20		03/11/2021.	Paydown.....		189,112	189,112	126,591	140,511	0	48,602	0	48,602	0	189,112	0	0	0	1,981	04/15/2041.	1.D FM.....
50540R AS 1	Laboratory Corp of Am Holdings 4.700%..		03/29/2021.	Various.....		3,451,753	3,000,000	3,464,995	2,836,416	0	(2,424)	0	(2,424)	0	3,453,652	0	(1,899)	(1,899)	81,023	02/01/2045.	2.B FE.....
52467@ AJ 4	Stop & Shop 7.539% 11/15/26.....		03/15/2021.	Redemption 100.0000.....		65,406	65,406	66,082	65,634	0	(5)	0	(5)	0	65,628	0	(223)	(223)	818	11/15/2026.	2.C Z.....
52736R BG 6	Levi Strauss & Co 5.000% 05/01/25.....		03/04/2021.	Call 102.5000.....		4,587,900	4,476,000	4,410,666	4,445,613	0	1,076	0	1,076	0	4,446,689	0	29,311	29,311	188,365	05/01/2025.	3.B FE.....
564759 QB 7	Manufacturers & Traders Tr 0.828% 12/0.		03/01/2021.	Call 100.0000.....		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	10,817	12/01/2021.	1.G FE.....
56585A AD 4	MARATHON PETROLEUM CORP 5.125% 03/01/2		03/01/2021.	Maturity.....		5,000,000	5,000,000	5,426,350	5,008,690	0	(8,690)	0	(8,690)	0	5,000,000	0	0	0	128,125	03/01/2021.	2.B FE.....
574599 BH 8	Masco Corp 5.950% 03/15/22.....		03/22/2021.	Call 105.2730.....		2,105,460	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	166,694	03/15/2022.	2.B FE.....
576434 CU 6	MASTR ALTERNATIVE LOANS TRUST SERIES 200		03/01/2021.	Paydown.....		97,478	97,478	102,109	101,582	0	(4,104)	0	(4,104)	0	97,478	0	0	0	762	03/25/2033.	1.D FM.....
58571L AA 8	MELTEL LAND FUNDING LLC 3.768% 04/15/4		03/15/2021.	Paydown.....		40,387	40,387	40,387	40,387	0	0	0	0	0	40,387	0	0	0	254	04/15/2049.	1.F FE.....
595112 BQ 5	Micron Technology Inc 4.663% 02/15/30..		03/04/2021.	Barclays Capital.....		578,275	500,000	537,849	534,966	0	(606)	0	(606)	0	534,361	0	43,914	43,914	13,147	02/15/2030.	2.C FE.....
59524E AC 6	MID-ATLANTIC MILITARY CO 5.300% 08/01/		02/01/2021.	Various.....		132,903	132,903	134,370	134,246	0	2	0	2	0	134,248	0	(1,344)	(1,344)	3,522	08/01/2050.	2.B FE.....

QE05 8

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During 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	F o r e i g n	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 Designation Modifier and SVO Administrative Symbol
638612 AK 7	Nationwide Financial Services 5.375% 0..		03/25/2021	Maturity.....		5,000,000	5,000,000	4,971,000	4,999,152	0	848	0	848	0	5,000,000	0	0	0	134,375	03/25/2021	2.A FE.....
64079* AB 8	Neptune Regional Transmission 6.210% 0		03/31/2021	Redemption 100.0000.....		67,507	67,507	67,507	67,507	0	0	0	0	0	67,507	0	0	0	1,048	06/30/2027	1.F PL.....
64760@ AA 2	NEW ORLEANS ENY 4.270% 08/15/32.....		03/15/2021	Redemption 100.0000.....		116,606	116,606	116,606	116,606	0	0	0	0	0	116,606	0	0	0	831	08/15/2032	1.G
64761* AA 3	NEW ORLEANS 4.467% 03/15/33.....		03/15/2021	Redemption 100.0000.....		64,397	64,397	64,397	64,397	0	0	0	0	0	64,397	0	0	0	481	03/15/2033	1.G
655044 AE 5	Noble Energy Inc 6.000% 03/01/41.....		01/04/2021	Taxable Exchange.....		7,467,154	4,899,000	7,347,563	7,341,208	0	(777)	0	(777)	0	7,340,431	0	126,723	126,723	0	03/01/2041	2.C FE.....
655044 AG 0	Noble Energy Inc 5.250% 11/15/43.....		01/04/2021	Taxable Exchange.....		2,083,159	1,447,000	2,033,715	2,032,465	0	(156)	0	(156)	0	2,032,308	0	50,851	50,851	0	11/15/2043	2.C FE.....
666807 BE 1	Northrop Grumman Corp 3.500% 03/15/21		03/15/2021	Maturity.....		2,500,000	2,500,000	2,318,200	2,495,506	0	4,494	0	4,494	0	2,500,000	0	0	0	43,750	03/15/2021	2.B FE.....
67085K AA 0	OFFUTT AFB AMERICA FIRST 5.460% 09/01/		03/01/2021	Redemption 100.0000.....		10,154	10,154	10,752	10,708	0	(3)	0	(3)	0	10,706	0	(551)	(551)	277	09/01/2050	1.G FE.....
67389M AC 5	Oaks 2015-1 Series 2015-1 3.500% 04/25		03/01/2021	Paydown.....		453,391	453,391	454,595	454,502	0	(1,112)	0	(1,112)	0	453,391	0	0	0	2,499	04/25/2046	1.D FM.....
688225 AH 4	OSHKOSH CORP 3.100% 03/01/30.....		03/29/2021	Various.....		5,189,440	5,000,000	5,165,940	5,160,689	0	(3,968)	0	(3,968)	0	5,156,720	0	32,720	32,720	86,197	03/01/2030	2.C FE.....
69373V AA 3	Pacefunding SERIES 20181A CLASS AA 4.5		03/20/2021	Paydown.....		900,309	900,309	900,309	900,309	0	0	0	0	0	900,309	0	0	0	10,218	09/20/2049	1.A FE.....
69373V AB 1	Pacefunding SERIES 20181A CLASS AB 4.5		03/20/2021	Paydown.....		900,309	900,309	900,309	900,309	0	0	0	0	0	900,309	0	0	0	10,218	09/20/2049	1.A FE.....
69373V AC 9	Pacefunding SERIES 20181A CLASS BA 6.1		03/20/2021	Paydown.....		264,103	264,103	264,103	264,103	0	0	0	0	0	264,103	0	0	0	4,074	09/20/2049	2.B FE.....
69373V AD 7	Pacefunding SERIES 20181A CLASS BB 6.1		03/20/2021	Paydown.....		181,154	181,154	181,154	181,154	0	0	0	0	0	181,154	0	0	0	2,794	09/20/2049	2.B FE.....
69375H AA 2	Pacefunding SERIES 20191A CLASS AA 4.4		03/20/2021	Paydown.....		1,045,095	1,045,095	1,045,095	1,045,095	0	0	0	0	0	1,045,095	0	0	0	11,321	09/20/2049	1.A FE.....
69375H AB 0	Pacefunding SERIES 20191A CLASS BA 7.1		03/20/2021	Paydown.....		198,577	198,577	198,577	198,577	0	0	0	0	0	198,577	0	0	0	3,471	09/20/2049	2.B FE.....
69375H AC 8	Pacefunding SERIES 20191A CLASS AB 4.4		03/20/2021	Paydown.....		1,468,410	1,468,410	1,468,410	1,468,410	0	0	0	0	0	1,468,410	0	0	0	15,907	09/20/2049	1.A PL.....
69375H AD 6	Pacefunding SERIES 20191A CLASS BB 7.1		03/20/2021	Paydown.....		255,405	255,405	255,405	255,405	0	0	0	0	0	255,405	0	0	0	4,464	09/20/2049	2.B FE.....
69375P AA 4	Pacefunding SERIES 20182A CLASS AA 4.8		03/19/2021	Paydown.....		2,094,735	2,094,735	2,094,735	2,094,735	0	0	0	0	0	2,094,735	0	0	0	25,349	09/22/2053	1.A FE.....
69375P AB 2	Pacefunding SERIES 20182A CLASS AB 7.1		03/19/2021	Paydown.....		73,713	73,713	73,713	73,713	0	0	0	0	0	73,713	0	0	0	1,315	09/22/2053	2.B FE.....
69375P AC 0	Pacefunding SERIES 20182A CLASS BA 4.8		03/19/2021	Paydown.....		1,413,830	1,413,830	1,413,830	1,413,830	0	0	0	0	0	1,413,830	0	0	0	17,109	09/22/2053	1.A FE.....
69375P AD 8	Pacefunding SERIES 20182A CLASS BB 7.1		03/19/2021	Paydown.....		103,557	103,557	103,557	103,557	0	0	0	0	0	103,557	0	0	0	1,846	09/22/2053	2.B FE.....
714046 AG 4	Perkinelmer Inc 3.300% 09/15/29.....		03/04/2021	JP Morgan.....		4,784,490	4,500,000	4,500,775	4,500,801	0	(17)	0	(17)	0	4,500,783	0	283,707	283,707	71,363	09/15/2029	2.B FE.....
724479 AJ 9	Pitney Bowes Inc 4.625% 03/15/24.....		01/29/2021	JP Morgan.....		1,287,500	1,250,000	1,316,613	1,274,773	0	(697)	0	(697)	0	1,274,076	0	13,424	13,424	22,001	03/15/2024	4.A FE.....
724479 AJ 9	Pitney Bowes Inc 4.625% 03/15/24.....		03/23/2021	Call 105.5000.....		5,011,250	4,750,000	5,003,128	4,844,137	0	(6,709)	0	(6,709)	0	4,837,428	0	(87,428)	(87,428)	375,976	03/15/2024	4.A FE.....
72703P AB 9	Planet Fitness Master Issuer SERIES 2018		03/05/2021	Paydown.....		42,500	42,500	42,500	42,500	0	0	0	0	0	42,500	0	0	0	496	09/05/2048	2.C FE.....
74922T AA 4	Residential Accredit Loans I SERIES 2007.		03/25/2021	Paydown.....		50,878	50,878	48,080	48,265	0	2,613	0	2,613	0	50,878	0	0	0	20	05/25/2037	1.D FM.....

QE059

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During 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	For reig n	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 Designation Modifier and SVO Admini- strative Symbol
750731 AA 9	Raiders FC CTL 3.744% 02/10/49.....		03/10/2021	Redemption 100.0000.....		19,415	19,415	19,415	19,415	0	0	0	0	0	19,415	0	0	0	121	02/10/2049	2.A
75973L AA 6	Renew 2017-1 SERIES 20171A CLASS A 3.6		03/20/2021	Paydown.....		67,784	67,784	67,766	67,766	0	18	0	18	0	67,784	0	0	0	422	09/20/2052	1.A FE
75974@ AA 0	RENEWABLE ENGY 4.110% 03/31/35.....		03/31/2021	Various.....		184,879	184,879	184,879	184,879	0	0	0	0	0	184,879	0	0	0	3,799	03/31/2035	2.B PL
78486Q AG 6	SVB Financial Group 4.100% 02/15/31.....		03/15/2021	Goldman Sachs & Company.....		2,006,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	6,000	6,000	10,250	02/15/2031	3.B FE
78512* AA 5	S&E REPLACEMENT POWER 4.120% 05/31/29		03/31/2021	Redemption 100.0000.....		76,034	76,034	76,034	76,034	0	0	0	0	0	76,034	0	0	0	653	05/31/2029	1.D PL
78512* AA 5	S&E REPLACEMENT POWER 4.120% 05/31/29		01/31/2021	Redemption 100.0000.....		37,822	37,822	37,822	37,822	0	0	0	0	0	37,822	0	0	0	130	05/31/2029	1.E PL
808513 BK 0	Charles Schwab Corp 4.000% 06/01/26.....		03/15/2021	Seaport Group.....		4,010,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	10,000	10,000	0	06/01/2026	0
81744F HK 6	SEQUOIA MORTGAGE TRUST SERIES 20053 CLAS		03/20/2021	Paydown.....		52,264	52,264	47,413	49,052	0	3,212	0	3,212	0	52,264	0	0	0	58	05/20/2035	1.D FM
81744Y AB 2	SEQUOIA MORTGAGE TRUST SERIES 20134 CLAS		03/01/2021	Paydown.....		324,731	324,731	291,253	304,323	0	20,409	0	20,409	0	324,731	0	0	0	1,259	04/25/2043	1.D FM
81745A AB 3	SEQUOIA MORTGAGE TRUST SERIES 20135 CLAS		03/01/2021	Paydown.....		540,854	540,854	508,090	521,476	0	19,378	0	19,378	0	540,854	0	0	0	2,544	05/25/2043	1.D FM
81745F AB 2	SEQUOIA MORTGAGE TRUST SERIES 20123 CLAS		03/01/2021	Paydown.....		146,079	146,079	138,501	140,556	0	5,523	0	5,523	0	146,079	0	0	0	729	07/25/2042	1.D FM
83421# AA 1	SOLGEN LLC 3.930% 09/30/36.....		01/06/2021	Various.....		523,340	523,340	523,340	523,340	0	0	0	0	0	523,340	0	0	0	343	09/30/2036	2.C PL
83546D AF 5	Sonic Capital LLC SERIES 20181A CLASS A2		03/20/2021	Paydown.....		33,750	33,750	33,887	33,876	0	(126)	0	(126)	0	33,750	0	0	0	227	02/20/2048	2.B FE
83546D AJ 7	Sonic Capital LLC SERIES 20201A CLASS A2		03/20/2021	Paydown.....		5,000	5,000	4,880	4,882	0	118	0	118	0	5,000	0	0	0	36	01/20/2050	2.B FE
84474Y AA 4	SW AIRLINES 07-1 TRUST 6.150% 02/01/24		02/01/2021	Various.....		460,747	460,747	407,100	453,416	0	737	0	737	0	454,153	0	6,594	6,594	14,168	08/01/2022	1.F FE
84858W AA 4	SPIRIT AIR 2017-1 PTT AA 3.375% 02/15/		02/15/2021	Redemption 100.0000.....		188,814	188,814	196,587	195,836	0	(120)	0	(120)	0	195,716	0	(6,902)	(6,902)	3,186	02/15/2030	1.E FE
84860* AB 9	Spirits of St. Louis BB Club No. R-22.....		03/31/2021	Redemption 100.0000.....		21,150	21,150	21,150	21,150	0	0	0	0	0	21,150	0	0	0	204	03/31/2033	2.C PL
848609 AA 1	SPIRITS NEWCO No. R-43 5.300% 06/30/36		03/31/2021	Various.....		46,659	46,659	46,659	46,659	0	0	0	0	0	46,659	0	0	0	618	03/31/2033	2.C PL
857477 BF 9	State Street Corp 3.031% 11/01/34.....		03/04/2021	Millennium Advisors.....		1,205,879	1,150,000	1,170,926	1,169,177	0	(350)	0	(350)	0	1,168,827	0	37,052	37,052	12,297	11/01/2034	1.F FE
858119 BK 5	Steel Dynamics Inc 3.450% 04/15/30.....		03/29/2021	Goldman Sachs & Company.....		2,140,340	2,000,000	2,012,500	2,011,328	0	(258)	0	(258)	0	2,011,070	0	129,270	129,270	31,625	04/15/2030	2.C FE
86745J AA 5	Helios Issuer LLC SERIES 20181A CLASS A		01/20/2021	Paydown.....		356,138	356,138	356,091	356,062	0	76	0	76	0	356,138	0	0	0	8,672	07/20/2048	1.G FE
86745L AA 0	Helios Issuer LLC SERIES 2019AA CLASS A		03/20/2021	Paydown.....		337,638	337,638	337,542	337,546	0	92	0	92	0	337,638	0	0	0	2,059	06/20/2046	1.F FE
86745N AA 6	Sunnova Sol Issuer LLC SERIES 20201A CLA		01/30/2021	Paydown.....		35,692	35,692	35,679	35,679	0	13	0	13	0	35,692	0	0	0	299	02/01/2055	1.G FE
86772D AA 4	SUNRUN CALLISTO ISSUER LLC SERIES 20181		01/30/2021	Paydown.....		52,002	52,002	51,235	51,267	0	734	0	734	0	52,002	0	0	0	690	04/30/2049	1.G FE
86772F AA 9	SUNRUN CALLISTO ISSUER LLC SERIES 20192		01/30/2021	Paydown.....		53,855	53,855	53,829	53,829	0	26	0	26	0	53,855	0	0	0	486	01/30/2055	1.F FE

QE05.10

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During 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	For rei g n	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 Designation Modifier and SVO Admini- strative Symbol
86773P AA 6	SUNRUN CALLISTO ISSUER LLC SERIES 20191A		03/30/2021	Paydown.....		109,560	109,560	109,554	109,553	0	7	0	7	0	109,560	0	0	0	1,090	06/30/2054	1.G FE.....
86803N AA 5	SunStrong 2018-1 Issuer LLC SERIES 20181		02/20/2021	Paydown.....		126,357	126,357	126,321	126,319	0	39	0	39	0	126,357	0	0	0	1,794	11/20/2048	1.F FE.....
87233Q AA 6	TC PIPELINES LP 4.650% 06/15/21.....		03/10/2021	Various.....		14,692,204	14,690,000	14,903,598	14,705,402	0	(6,441)	0	(6,441)	0	14,698,961	0	(6,758)	(6,758)	163,181	06/15/2021	2.B FE.....
87233Q AA 6	TC PIPELINES LP 4.650% 06/15/21.....		03/15/2021	Call 100.0000.....		2,328,000	2,328,000	2,470,218	2,336,904	0	(3,939)	0	(3,939)	0	2,332,965	0	(4,965)	(4,965)	27,364	06/15/2021	2.B FE.....
87305N AV 0	TTX Ser 2004-A1 5.453% 01/02/22.....		01/02/2021	Redemption 100.0000.....		237,113	237,113	237,113	237,113	0	0	0	0	0	237,113	0	0	0	6,366	01/02/2022	1.F.....
87342R AB 0	Taco Bell Funding LLC SERIES 20161A CLAS		02/25/2021	Paydown.....		36,250	36,250	36,371	36,356	0	(106)	0	(106)	0	36,250	0	0	0	397	05/25/2046	2.B FE.....
87342R AC 8	Taco Bell Funding LLC SERIES 20161A CLAS		02/25/2021	Paydown.....		19,375	19,375	20,614	20,494	0	(1,119)	0	(1,119)	0	19,375	0	0	0	241	05/25/2046	2.B FE.....
87342R AE 4	Taco Bell Funding LLC SERIES 20181 CLASS		02/28/2021	Paydown.....		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	309	11/25/2048	2.B FE.....
88031V AA 7	Tenaska Gateway Partners 144A 6.052% 1		03/30/2021	Redemption 100.0000.....		115,920	115,920	115,920	115,920	0	0	0	0	0	115,920	0	0	0	1,754	12/30/2023	2.C FE.....
88037E AJ 0	Tenneco Inc 5.375% 12/15/24.....		03/03/2021	JP Morgan.....		3,927,423	3,841,000	3,879,410	3,851,910	0	(929)	0	(929)	0	3,850,981	0	76,441	76,441	45,879	12/15/2024	5.A FE.....
88159T AA 8	SolarCity Corporation d/b/a T SERIES 201.....		02/20/2021	Paydown.....		232,790	232,790	232,152	232,170	0	620	0	620	0	232,790	0	0	0	4,795	02/20/2048	1.G FE.....
883203 CC 3	Textron Inc 2.450% 03/15/31.....		02/11/2021	Sun Trust Robinson Humphrey.....		2,524,675	2,500,000	2,509,025	2,508,809	0	(79)	0	(79)	0	2,508,731	0	15,944	15,944	32,497	03/15/2031	2.B FE.....
89233P 4S 2	Toyota Motor Credit Corp 4.250% 01/11/11.....		01/11/2021	Maturity.....		8,000,000	8,000,000	7,987,760	7,999,960	0	40	0	40	0	8,000,000	0	0	0	170,000	01/11/2021	1.E FE.....
89307# AA 7	TRANS BAY CABLE 2.930% 06/30/47.....		03/31/2021	Redemption 100.0000.....		76,560	76,560	76,560	76,560	0	0	0	0	0	76,560	0	0	0	561	06/30/2047	1.E PL.....
90783W AA 1	UNP RR CO 2006 PASS TRST 5.866% 07/02/		01/02/2021	Redemption 100.0000.....		524,074	524,074	516,946	521,152	0	3	0	3	0	521,155	0	2,918	2,918	15,371	07/02/2030	1.D FE.....
909318 AA 5	UNITED AIR 2018-1 AA PTT 3.500% 03/01/		03/01/2021	Redemption 100.0000.....		110,159	110,159	105,886	106,440	0	88	0	88	0	106,527	0	3,631	3,631	1,928	03/01/2030	1.E FE.....
90931M AA 4	UNITED AIR 2016-1 A PTT 3.450% 01/07/3		01/07/2021	Various.....		237,446	237,446	237,446	237,446	0	0	0	0	0	237,446	0	0	0	4,096	07/07/2028	2.A FE.....
90931V AA 4	UNITED AIR 2018-1 A PTT 3.700% 03/01/3		03/01/2021	Redemption 100.0000.....		99,130	99,130	99,061	99,074	0	5	0	5	0	99,079	0	52	52	1,834	03/01/2030	2.A FE.....
91845# AA 2	Verizon Communications Inc Series A1 No.....		03/15/2021	Various.....		49,061	49,061	49,061	49,061	0	0	0	0	0	49,061	0	0	0	312	05/15/2035	2.A.....
92240M BF 4	VECTOR GROUP LTD 6.125% 02/01/25.....		02/01/2021	Call 101.5310.....		3,045,930	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	137,805	02/01/2025	3.C FE.....
92553P AT 9	VIACOM INC 4.250% 09/01/23.....		03/29/2021	Call 108.9670.....		3,269,010	3,000,000	2,931,900	2,978,855	0	1,794	0	1,794	0	2,980,649	0	19,351	19,351	342,677	09/01/2023	2.B FE.....
92783# AA 4	VA INTL GATEWAY No. 62 3.930% 06/30/30		03/31/2021	Redemption 100.0000.....		51,731	51,731	51,731	51,731	0	0	0	0	0	51,731	0	0	0	508	06/30/2030	1.G PL.....
92922F 4M 7	WAMU Mortgage Pass-Through Cer Series 20		03/25/2021	Paydown.....		74,042	74,042	70,317	71,532	0	2,511	0	2,511	0	74,042	0	0	0	81	10/25/2045	1.D FM.....
933638 AA 6	WAMU Mortgage Pass-Through Ce SERIES 200		03/01/2021	Paydown.....		45,591	45,591	44,337	44,361	0	1	0	1	0	44,363	0	1,228	1,228	298	01/25/2047	1.D FM.....
949746 RT 0	Wells Fargo Company 1.528% 03/04/21.....		03/04/2021	Maturity.....		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	39,263	03/04/2021	2.A FE.....
949746 TD 3	Wells Fargo Company 3.900% 03/15/26.....		02/18/2021	Morgan Stanley DWD.....		1,010,500	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	10,500	10,500	2,817	03/15/2026	2.B FE.....	
95000U 2G 7	WELLS FARGO & COMPANY 2.879% 10/30/30		03/04/2021	MarketAxess.....		624,450	600,000	606,978	605,697	0	(266)	0	(266)	0	605,432	0	19,018	19,018	6,142	10/30/2030	1.F FE.....

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SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During 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	For rei g n	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 Designation Modifier and SVO Admini- strative Symbol
95058X AE 8	WENDYS FUNDING LLC SERIES 20181A CLASS A		03/15/2021	Paydown.....		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	243	03/15/2048	2.B FE.....
95058X AH 1	WENDYS FUNDING LLC SERIES 20191A CLASS A		03/15/2021	Paydown.....		37,500	37,500	37,500	37,500	0	0	0	0	0	37,500	0	0	0	383	06/15/2049	2.B FE.....
95829T AA 3	WESTERN GROUP HOUSING LP 6.750% 03/15/		03/15/2021	Various.....		16,139	16,139	22,294	21,809	0	(29)	0	(29)	0	21,780	0	(5,641)	(5,641)	545	03/15/2057	1.C FE.....
96038# AA 8	WESTIN 4.453% 07/15/47.....		03/15/2021	Redemption 100.0000.....		24,793	24,793	24,793	24,793	0	0	0	0	0	24,793	0	0	0	184	07/15/2047	1.D PL.....
960386 AM 2	WABTEC 4.950% 09/15/28.....		03/29/2021	Goldman Sachs & Company.....		1,141,790	1,000,000	1,168,340	1,163,130	0	(4,824)	0	(4,824)	0	1,158,306	0	(16,516)	(16,516)	26,813	09/15/2028	2.C FE.....
96928* FP 7	KRAFT FOODS GRP 4.470% 01/15/35.....		03/15/2021	Redemption 100.0000.....		167,231	167,231	167,231	167,231	0	0	0	0	0	167,231	0	0	0	1,247	01/15/2035	2.C.....
97314@ AA 3	WIND ENERGY TRANSMISSION TEXAS No. 33		03/31/2021	Various.....		111,111	111,111	111,111	111,111	0	0	0	0	0	111,111	0	0	0	1,019	12/18/2034	1.F PL.....
97652P AA 9	Winwater Mortgage Loan Trust SERIES 2014		03/01/2021	Paydown.....		113,184	113,184	117,181	116,851	0	(3,667)	0	(3,667)	0	113,184	0	0	0	823	06/20/2044	1.D FM.....
97653B AC 5	WINWATER Mortgage Loan Trust Series 2015		03/01/2021	Paydown.....		673,729	673,729	675,413	675,207	0	(1,478)	0	(1,478)	0	673,729	0	0	0	3,391	08/20/2034	1.D FM.....
00908P AA 5	AIR CANADA 2017-1AA PTT 3.300% 01/15/3	A	01/15/2021	Redemption 100.0000.....		256,000	256,000	241,874	243,944	0	67	0	67	0	244,011	0	11,989	11,989	4,224	01/15/2030	1.G FE.....
303901 BH 4	Fairfax Financial Holdings 3.375% 03/0...	A	03/01/2021	Pierpont.....		2,017,460	2,000,000	1,997,300	0	0	0	0	0	1,997,300	0	20,160	20,160	0	0	03/03/2031	0.....
56540# AA 3	Mapleleaf Midstr 4.560% 09/30/25.....	A	01/05/2021	Redemption 100.0000.....		318,672	318,672	318,672	318,672	0	0	0	0	0	318,672	0	0	0	7,266	09/30/2025	2.C PL.....
00131L AK 1	AIA GROUP LTD 3.200% 09/16/40.....	D	03/03/2021	ATHENE.....		497,939	500,000	499,195	499,204	0	5	0	5	0	499,208	0	(1,269)	(1,269)	7,422	09/16/2040	1.G FE.....
00175L AL 6	American Money Management Cor SERIES 201	D	01/25/2021	Paydown.....		2,500,000	2,500,000	2,493,750	2,494,803	0	5,197	0	5,197	0	2,500,000	0	0	0	16,524	07/25/2029	1.F FE.....
00203Q AE 7	AP MOELLER-MAERSK A/S 4.500% 06/20/29	D	03/04/2021	Various.....		799,119	700,000	735,364	734,396	0	(486)	0	(486)	0	733,910	0	65,209	65,209	5,450	06/20/2029	2.C FE.....
04941G AL 2	Atlas Senior Loan Fund LTD SERIES 20131A	D	02/18/2021	Paydown.....		255,822	255,822	239,194	240,841	0	14,982	0	14,982	0	255,822	0	0	0	688	11/17/2027	1.A FE.....
05565Q BU 1	BP CAPITAL MARKETS PLC 3.561% 11/01/21	D	01/22/2021	Call 102.5240.....		7,176,680	7,000,000	7,000,000	7,000,000	0	0	0	0	0	7,000,000	0	0	0	232,766	11/01/2021	1.G FE.....
05578A AN 8	BPCE SA 2.700% 10/01/29.....	D	03/04/2021	BNP Paribas.....		1,028,250	1,000,000	992,970	993,749	0	115	0	115	0	993,863	0	34,387	34,387	11,775	10/01/2029	1.E FE.....
09659W 2K 9	BNP PARIBAS 3.052% 01/13/31.....	D	03/04/2021	UBS.....		1,042,500	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	42,500	42,500	19,923	01/13/2031	1.G FE.....
111021 AL 5	British Telecom PLC 5.125% 12/04/28.....	D	03/04/2021	MarketAxess.....		1,195,600	1,000,000	1,139,220	1,121,848	0	(2,545)	0	(2,545)	0	1,119,303	0	76,297	76,297	13,382	12/04/2028	2.B FE.....
12518X AA 5	CENT CLO LP 13-19A 1.535% 10/29/25.....	D	01/29/2021	Paydown.....		2,328,915	2,328,915	2,278,127	2,303,667	0	25,248	0	25,248	0	2,328,915	0	0	0	9,185	10/29/2025	1.A FE.....
15137E BC 6	CENT CLO LP SERIES 201421A CLASS A1 1.	D	03/26/2021	Call 100.0000.....		25,000,000	25,000,000	24,937,500	24,950,409	0	1,048	0	1,048	0	24,951,458	0	48,542	48,542	142,198	07/27/2030	1.A FE.....
17275G AC 0	Cirrus Funding 2018-1 Ltd SERIES 20181A	D	01/25/2021	Call 100.0000.....		15,500,000	15,500,000	15,500,000	15,500,000	0	0	0	0	0	15,500,000	0	0	0	410,750	01/25/2037	1.D FE.....
25156P AC 7	Deutsche Telekom Int Fin 8.750% 06/15/...	D	03/04/2021	MarketAxess.....		299,316	200,000	296,154	288,586	0	(1,462)	0	(1,462)	0	287,124	0	12,192	12,192	4,035	06/15/2030	2.B FE.....
35177P AL 1	France Telecom 9.000% 03/01/31.....	D	03/04/2021	Goldman Sachs & Company.....		781,725	500,000	780,030	759,634	0	(3,972)	0	(3,972)	0	755,662	0	26,063	26,063	23,375	03/01/2031	2.A FE.....
38176G AE 2	Golub Capital Partners CLO L SERIES 2019	D	02/10/2021	Call 100.0000.....		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	9,157	04/20/2029	1.F FE.....
38176G AG 7	Golub Capital Partners CLO L SERIES 2019	D	01/14/2021	ATHENE.....		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	4,740	04/20/2029	2.C FE.....

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SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During 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	For rei gn	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 Designation Modifier and SVO Admini- strative Symbol
38176G AG 7	Golub Capital Partners CLO L SERIES 2019	D	02/10/2021.	Call 100.0000.....		.....500,000	.....500,000	.....500,000	.....500,000	.....0	.....0	.....0	.....0	.....0	.....500,000	.....0	.....0	.....0	.....6,226	04/20/2029.	2.C FE.....
404280 AX 7	HSBC HOLDINGS PLC 2.428% 03/08/21	D	03/08/2021.	Maturity.....		.....10,000,000	.....10,000,000	.....10,000,000	.....10,000,000	.....0	.....0	.....0	.....0	.....10,000,000	.....0	.....0	.....0	.....0	.....61,647	03/08/2021.	1.F FE.....
404280 CC 1	HSBC HOLDINGS PLC 3.973% 05/22/30	D	03/04/2021.	Morgan Stanley DWD.....		.....549,990	.....500,000	.....540,105	.....536,065	.....0	.....(819)	.....0	.....(819)	.....0	.....535,246	.....0	.....14,744	.....14,744	.....5,849	05/22/2030.	1.F FE.....
40437W AL 2	HPS Loan Management SERIES 14A 19 CLASS	D	03/17/2021.	Call 100.0000.....		.....1,000,000	.....1,000,000	.....1,000,000	.....1,000,000	.....0	.....0	.....0	.....0	.....1,000,000	.....0	.....0	.....0	.....0	.....14,460	07/25/2030.	2.C FE.....
41154X AJ 4	Harbor Park CLO Ltd SERIES 20181A CLASS	D	01/20/2021.	Call 100.0000.....		.....16,500,000	.....16,500,000	.....16,500,000	.....16,500,000	.....0	.....0	.....0	.....0	.....16,500,000	.....0	.....0	.....0	.....0	.....197,588	01/02/2031.	1.C FE.....
50188W AE 8	LCM Ltd Partnership SERIES 20A CLASS AR	D	01/20/2021.	Paydown.....		.....561,576	.....561,576	.....502,610	.....508,274	.....0	.....53,302	.....0	.....53,302	.....0	.....561,576	.....0	.....0	.....0	.....1,806	10/20/2027.	1.A FE.....
55283L AA 3	MAPS LTD SERIES 20191A CLASS A 4.458%	D	03/15/2021.	Paydown.....		.....34,745	.....34,745	.....34,745	.....34,745	.....0	.....1	.....0	.....1	.....0	.....34,745	.....0	.....0	.....0	.....187	03/15/2044.	1.F.....
55283L AC 9	MAPS LTD SERIES 20191A CLASS C 7.385%	D	02/01/2021.	Paydown.....		.....(2,623)	.....(2,623)	.....(2,623)	.....(2,623)	.....0	.....0	.....0	.....0	.....(2,623)	.....0	.....0	.....0	.....0	.....0	03/15/2044.	3.....
55608J AE 8	MACQUARIE GROUP LTD 6.250% 01/14/21	D	01/14/2021.	Maturity.....		.....2,000,000	.....2,000,000	.....1,978,820	.....1,999,901	.....0	.....99	.....0	.....99	.....0	.....2,000,000	.....0	.....0	.....0	.....62,500	01/14/2021.	1.G FE.....
55817A AG 9	Madison Park Funding Ltd SERIES 201832A	D	03/17/2021.	Call 100.0000.....		.....30,000,000	.....30,000,000	.....30,000,000	.....30,000,000	.....0	.....0	.....0	.....0	.....30,000,000	.....0	.....0	.....0	.....0	.....275,965	01/22/2031.	1.C FE.....
55818Y BE 0	Madison Park Funding Ltd SERIES 201517A	D	02/12/2021.	Call 100.0000.....		.....500,000	.....500,000	.....497,000	.....497,016	.....0	.....3	.....0	.....3	.....0	.....497,018	.....0	.....2,982	.....2,982	.....3,106	07/21/2030.	1.C FE.....
606822 AB 0	MITSUBISHI UFJ FIN GRP 2.068% 03/01/21	D	03/01/2021.	Maturity.....		.....20,000,000	.....20,000,000	.....20,000,000	.....20,000,000	.....0	.....0	.....0	.....0	.....20,000,000	.....0	.....0	.....0	.....0	.....105,269	03/01/2021.	1.G FE.....
67570Q AC 5	OCP CLO Ltd SERIES 201916A CLASS B 2.0	D	03/31/2021.	Call 100.0000.....		.....15,000,000	.....15,000,000	.....15,000,000	.....15,000,000	.....0	.....0	.....0	.....0	.....15,000,000	.....0	.....0	.....0	.....0	.....139,780	01/20/2032.	1.C FE.....
67575X AC 5	Octagon Investment Partners 3 SERIES 201	D	02/04/2021.	Call 100.0000.....		.....9,130,670	.....9,130,670	.....9,001,014	.....9,024,211	.....0	.....(348)	.....0	.....(348)	.....0	.....9,023,864	.....0	.....106,806	.....106,806	.....52,083	07/20/2030.	1.C FE.....
67590A BB 7	Octagon Investment Partners X SERIES 201	D	03/12/2021.	Call 100.0000.....		.....2,310,000	.....2,310,000	.....2,289,788	.....2,293,363	.....0	.....285	.....0	.....285	.....0	.....2,293,649	.....0	.....16,351	.....16,351	.....15,323	07/15/2029.	1.A FE.....
67590A BD 3	Octagon Investment Partners X SERIES 201	D	03/12/2021.	Call 100.0000.....		.....22,500,000	.....22,500,000	.....22,500,000	.....22,500,000	.....0	.....0	.....0	.....0	.....22,500,000	.....0	.....0	.....0	.....0	.....197,814	07/15/2029.	1.C FE.....
67590Q BA 4	Octagon Investment Partners X SERIES 201	D	02/22/2021.	Call 100.0000.....		.....11,750,000	.....11,750,000	.....11,753,800	.....11,753,315	.....0	.....(7)	.....0	.....(7)	.....0	.....11,753,307	.....0	.....(3,307)	.....(3,307)	.....69,156	02/14/2031.	1.C FE.....
67590Q BE 6	Octagon Investment Partners X SERIES 201	D	02/22/2021.	Call 100.0000.....		.....3,500,000	.....3,500,000	.....3,515,400	.....3,513,486	.....0	.....(54)	.....0	.....(54)	.....0	.....3,513,431	.....0	.....(13,431)	.....(13,431)	.....29,359	02/14/2031.	1.F FE.....
78410B AJ 4	Symphony Credit Opportunities SERIES 201	D	03/15/2021.	Call 100.0000.....		.....9,510,744	.....9,510,744	.....9,106,537	.....9,139,723	.....0	.....6,947	.....0	.....6,947	.....0	.....9,146,670	.....0	.....364,074	.....364,074	.....56,591	07/15/2028.	1.A FE.....
78410B AJ 4	Symphony Credit Opportunities SERIES 201	D	01/15/2021.	Paydown.....		.....1,063,333	.....1,063,333	.....1,018,142	.....1,021,852	.....0	.....41,481	.....0	.....41,481	.....0	.....1,063,333	.....0	.....0	.....0	.....3,850	07/15/2028.	1.A FE.....
78410B AU 9	Symphony Credit Opportunities SERIES 201	D	03/15/2021.	Call 100.0000.....	26,750,00026,750,00026,717,81325,723,27404720472026,723,745026,25526,255229,009	07/15/2028.	1.C FE.....

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SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During 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	For rei g n	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 Designation Modifier and SVO Admini- strative Symbol
81727T AA 6	SENSATA TECH UK FIN CO 6.250% 02/15/26	D	03/05/2021	Call 103.1250		747,656	725,000	768,500	746,123	0	(1,074)	0	(1,074)	0	745,049	0	(20,049)	(20,049)	47,830	02/15/2026	3.C FE
86562M AD 2	SUMITOMO MITSUI FINAN CIA 1.868% 03/09/	D	03/09/2021	Maturity		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	47,800	03/09/2021	1.G FE
87244A BS 8	Wind River CLO Ltd SERIES 20121A CLASS D	D	01/15/2021	Call 100.0000		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	100,609	01/15/2026	2.B FE
87268R AA 2	TruPS Financials Note Securit SERIES 201	D	02/28/2021	Paydown		11,084	11,084	11,084	11,084	0	0	0	0	0	11,084	0	0	0	71	02/28/2039	1.B FE
87854X AD 3	TECHNIPFMC PLC 3.450% 10/01/22	D	03/10/2021	Janney Montgomery		4,171,120	4,000,000	4,033,467	4,010,093	0	(1,247)	0	(1,247)	0	4,008,845	0	162,275	162,275	61,333	10/01/2022	3.B FE
87854X AD 3	TECHNIPFMC PLC 3.450% 10/01/22	D	03/18/2021	Call 104.7017		6,145,988	5,870,000	5,897,278	5,878,402	0	(1,115)	0	(1,115)	0	5,877,287	0	(7,287)	(7,287)	369,933	10/01/2022	3.B FE
87938W AP 8	Telefonica Emisiones Sau 5.462% 02/16/	D	02/16/2021	Maturity		5,000,000	5,000,000	5,216,000	5,003,453	0	(3,453)	0	(3,453)	0	5,000,000	0	0	0	136,550	02/16/2021	2.C FE
89400P AK 9	TRANSURBAN FINANCE CO 2.450% 03/16/31	D	03/29/2021	Various		3,144,802	3,080,000	3,078,029	3,078,078	0	28	0	28	0	3,078,106	0	66,696	66,696	34,676	03/16/2031	2.A FE
92330Y AE 3	Venture CDO Ltd SERIES 201833A CLASS A2	D	02/26/2021	Call 100.0000		6,000,000	6,000,000	5,535,000	5,567,996	0	3,204	0	3,204	0	5,571,200	0	428,800	428,800	39,268	07/15/2031	1.A FE
P0606* AA 9	AES Mexico 5.620% 11/26/27	D	03/30/2021	Redemption 100.0000		26,952	26,952	26,952	26,952	0	0	0	0	0	26,952	0	0	0	379	11/26/2027	2.C PL
3899999	Total - Bonds - Industrial and Miscellaneous					604,558,524	588,561,849	597,201,573	583,372,747	0	192,576	0	192,576	0	596,182,273	0	3,601,069	3,601,069	11,641,683	XXX	XXX
Bonds - Unaffiliated Bank Loans																					
00018K AC 9	A&R Logistics 7.000% 05/05/25		01/04/2021	Redemption 100.0000		1,845	1,845	1,831	1,834	0	0	0	0	1,834	0	11	11	33	05/05/2025	3.A PL	
00018K AD 7	A&R Logistics Term 2 1L 7.000% 05/05/2		01/04/2021	Redemption 100.0000		104	104	103	103	0	0	0	0	103	0	1	1	2	05/05/2025	3.A PL	
03966# AA 0	ArcServe 7.000% 05/01/24		03/16/2021	Redemption 100.0000		1,173,681	1,173,681	1,164,879	1,167,236	0	351	0	351	0	1,167,587	0	6,095	6,095	24,237	05/01/2024	3.A PL
03967Y AB 6	Gannett Holdings LLC term loan Arctic Ho.		02/09/2021	Redemption 100.0000		598,404	598,404	568,836	573,532	0	519	0	519	0	574,051	0	24,353	24,353	(9,949)	11/19/2024	4.B
04575X AD 6	ASSOCIATED PATHOLOGISTS LLC Pathgroup Ho		01/04/2021	Redemption 100.0000		3,225	3,225	3,209	3,212	0	0	0	0	3,213	0	13	13	15	05/01/2025	3.C PL	
10153K AC 3	Boulder 4.738% 12/29/25		01/04/2021	Redemption 100.0000		1,911	1,911	1,892	1,895	0	0	0	0	1,895	0	16	16	28	12/29/2025	2.C PL	
12695# AA 9	Chesapeake Urolo CUA Opco 4.869% 08/02		01/04/2021	Redemption 100.0000		1,924	1,924	1,900	1,916	0	0	0	0	1,916	0	8	8	25	08/02/2021	5.B PL	
12695# AB 7	Chesapeake Urolo CUA Opco 4.869% 08/02		01/04/2021	Redemption 100.0000		351	351	348	350	0	0	0	0	350	0	1	1	5	08/02/2021	5.B PL	
12702# AA 0	Bakemark 5.369% 08/14/23		12/31/2020	Redemption 100.0000		5,086	5,086	4,993	5,017	0	0	0	0	5,017	0	69	69	0	08/14/2023	4.A PL	
20007* AA 9	Comar 5.369% 06/18/24		12/31/2020	Redemption 100.0000		6,429	6,429	6,333	6,356	0	0	0	0	6,356	0	74	74	6	06/18/2024	3.B PL	
20007* AB 7	Comar 5.369% 06/18/24		12/31/2020	Redemption 100.0000		1,247	1,247	1,247	1,247	0	0	0	0	1,247	0	0	0	1	06/18/2024	3.B PL	
24702N AZ 3	DELL INTERNATIONAL LLC SYNDICATED BANK L		02/18/2021	Redemption 100.0000		12,660,184	12,660,184	12,613,608	12,630,744	0	549	0	549	0	12,631,293	0	28,890	28,890	27,195	09/19/2025	2.C FE
27787# AA 6	EasyPak 5.974% 11/09/23		03/10/2021	Redemption 100.0000		158,506	158,506	156,925	157,364	0	69	0	69	0	157,432	0	1,074	1,074	2,612	11/09/2023	4.B PL
27787# AC 2	EasyPak 5.974% 11/09/23		03/10/2021	Redemption 100.0000		166,193	166,193	164,620	164,995	0	72	0	72	0	165,067	0	1,125	1,125	2,504	11/09/2023	4.B PL
27787# AD 0	EasyPak 5.974% 11/09/23		03/10/2021	Redemption 100.0000		38,944	38,944	38,575	38,663	0	17	0	17	0	38,680	0	264	264	587	11/09/2023	4.B PL
34955* AB 0	Fortis 4.619% 12/15/23		12/31/2020	Redemption 100.0000		903	903	898	899	0	0	0	0	899	0	3	3	1	12/15/2023	3.C PL	
34955* AD 6	Fortis 4.619% 12/15/23		12/31/2020	Redemption 100.0000		3,131	3,131	3,115	3,120	0	0	0	0	3,120	0	11	11	4	12/15/2023	3.C PL	
34955* AE 4	Fortis 4.619% 12/15/23		12/31/2020	Redemption 100.0000		1,693	1,693	1,685	1,687	0	0	0	0	1,687	0	6	6	2	12/15/2023	3.C PL	
39808C A@ 4	GRIDIRON FUNDING LLC SYNDICATED BANK LOA		03/31/2021	Redemption 100.0000		646,160	646,160	639,295	642,296	0	291	0	291	0	642,587	0	3,573	3,573	20,827	06/30/2024	1.G PL

QE05.14

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During 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	For re g n	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 Designation Modifier and SVO Admini- strative Symbol	
43789*	AA 5 Smuckers 5.369% 08/31/23.....		02/12/2021.	Redemption	100.0000.....	34,140	34,140	33,884	33,959	0	7	0	7	0	33,967	0	174	174	198	08/31/2023.	3.A PL.....	
44903*	AB 2 Hygiena 7.938% 08/28/23.....		03/16/2021.	Redemption	100.0000.....	433,877	433,877	426,451	428,269	0	386	0	386	0	428,655	0	5,222	5,222	8,728	08/28/2023.	5.B PL.....	
44903*	AD 8 Hygiena 7.938% 08/28/23.....		03/16/2021.	Redemption	100.0000.....	25,800	25,800	25,358	25,466	0	23	0	23	0	25,489	0	311	311	521	08/28/2023.	5.B PL.....	
44903*	AE 6 Hygiena 7.938% 08/28/23.....		03/16/2021.	Redemption	100.0000.....	462,801	462,801	451,231	456,123	0	459	0	459	0	456,582	0	6,219	6,219	9,343	08/28/2023.	5.B PL.....	
44903*	AF 3 Hygiena 7.938% 08/28/23.....		03/16/2021.	Redemption	100.0000.....	307,152	307,152	301,895	303,182	0	273	0	273	0	303,455	0	3,697	3,697	6,200	08/28/2023.	5.B PL.....	
45249@	AB 0 ImageFirst 4.238% 10/27/25.....		01/04/2021.	Redemption	100.0000.....	6,356	6,356	6,321	6,327	0	0	0	0	0	6,327	0	30	30	56	10/27/2025.	3.A PL.....	
48240#	AA 3 K2 5.369% 12/20/23.....		12/31/2020.	Redemption	100.0000.....	4,158	4,158	4,127	4,135	0	0	0	0	0	4,135	0	23	23	9	12/20/2023.	4.B PL.....	
53633G	AC 2 LES Liquid Environmental 5.119% 12/20/23.....		01/04/2021.	Redemption	100.0000.....	5,198	5,198	5,003	5,055	0	0	0	0	0	5,055	0	143	143	44	12/20/2023.	4.B PL.....	
53633G	AD 0 LES Liquid Environmental 5.119% 12/20/23.....		01/04/2021.	Redemption	100.0000.....	454	454	438	441	0	0	0	0	0	441	0	12	12	4	12/20/2023.	4.B PL.....	
61033#	AA 7 MONROE Capital Private Feeder Senior Sec		03/30/2021.	Direct-Private Placement.....		291,847	291,847	291,847	0	0	0	0	0	291,847	0	0	0	0	0	11/15/2026.	1.E PL.....	
61033#	AB 5 MONROE Capital Private Feeder Junior Sec		03/30/2021.	Direct-Private Placement.....		36,680	36,680	36,680	0	0	0	0	0	36,680	0	0	0	0	3,594	11/15/2026.	1.G FE.....	
61033*	AA 1 MONROE Capital Private Feeder Senior Sec		03/30/2021.	Direct-Private Placement.....		291,847	291,847	291,847	0	0	0	0	0	291,847	0	0	0	0	0	11/15/2026.	1.E PL.....	
61033*	AB 9 MONROE Capital Private Feeder Junior Sec		03/30/2021.	Direct-Private Placement.....		36,680	36,680	36,680	0	0	0	0	0	36,680	0	0	0	0	3,594	11/15/2026.	1.G FE.....	
61033@	AA 9 MONROE Capital Private Feeder Senior Sec		03/30/2021.	Direct-Private Placement.....		291,847	291,847	291,847	0	0	0	0	0	291,847	0	0	0	0	0	11/15/2026.	1.E PL.....	
61033@	AB 7 MONROE Capital Private Feeder Junior Sec		03/30/2021.	Direct-Private Placement.....		36,680	36,680	36,680	0	0	0	0	0	36,680	0	0	0	0	3,594	11/15/2026.	1.G FE.....	
61034*	AA 0 MONROE Capital Private Feeder Senior Sec		03/30/2021.	Direct-Private Placement.....		291,847	291,847	291,847	0	0	0	0	0	291,847	0	0	0	0	0	11/15/2026.	1.E PL.....	
61034*	AB 8 MONROE Capital Private Feeder Junior Sec		03/30/2021.	Direct-Private Placement.....		36,680	36,680	36,680	0	0	0	0	0	36,680	0	0	0	0	3,594	11/15/2026.	1.G FE.....	
69323*	AA 3 Bakemark 5.369% 08/14/23.....		12/31/2020.	Redemption	100.0000.....	1,675	1,675	1,642	1,652	0	0	0	0	1,652	0	23	23	0	08/14/2023.	4.A PL.....		
74753H	AC 0 Qualitor 5.938% 10/19/22.....		01/04/2021.	Redemption	100.0000.....	31,082	31,082	31,008	31,034	0	0	0	0	31,034	0	48	48	3	10/19/2022.	3.A PL.....		
74754@	AB 7 Qualitor 5.938% 10/19/22.....		01/04/2021.	Redemption	100.0000.....	9,771	9,771	9,722	9,741	0	0	0	0	9,741	0	30	30	(148)	10/19/2022.	3.A PL.....		
75975#	AC 3 Reladyne 2L 5.238% 07/22/22.....		01/04/2021.	Redemption	100.0000.....	1,744	1,744	1,741	1,742	0	0	0	0	1,742	0	1	1	28	07/22/2022.	4.C PL.....		
75975#	AM 1 Reladyne 2L 5.238% 07/22/22.....		01/04/2021.	Redemption	100.0000.....	181	181	181	181	0	0	0	0	181	0	0	0	0	3	07/22/2022.	3.C PL.....	
75975#	AN 9 Reladyne 2L 5.238% 07/22/22.....		01/04/2021.	Redemption	100.0000.....	89	89	89	89	0	0	0	0	89	0	0	0	0	1	07/22/2022.	4.C PL.....	
75975#	AQ 2 Reladyne 2L 5.238% 07/22/22.....		01/04/2021.	Redemption	100.0000.....	85	85	85	85	0	0	0	0	85	0	0	0	0	1	07/22/2022.	4.C PL.....	
75975#	AR 0 Reladyne 2L 5.238% 07/22/22.....		01/04/2021.	Redemption	100.0000.....	269	269	269	269	0	0	0	0	269	0	0	0	0	3	07/22/2022.	4.C PL.....	
75975#	AS 8 Reladyne 2L 5.238% 07/22/22.....		01/04/2021.	Redemption	100.0000.....	39	39	39	39	0	0	0	0	39	0	0	0	0	1	07/22/2022.	4.C PL.....	
75975#	AT 6 Reladyne 2L 5.238% 07/22/22.....		01/04/2021.	Redemption	100.0000.....	152	152	152	152	0	0	0	0	152	0	0	0	0	2	07/22/2022.	4.C PL.....	
89616@	AA 5 Trident 5.619% 06/04/24.....		02/28/2021.	Redemption	100.0000.....	2,784,183	2,784,183	2,728,500	2,741,720	0	1,777	0	1,777	0	2,743,497	0	40,686	40,686	28,794	06/04/2024.	3.B PL.....	
89989#	AD 6 Turbo Buyer Inc Portfolio Group 6.119%.....		12/31/2020.	Redemption	100.0000.....	2,500	2,500	2,500	2,500	0	0	0	0	2,500	0	0	0	0	0	0	12/02/2025.	4.C Z.....
91830@	AD 5 VLS 6.119% 10/17/23.....		01/04/2021.	Redemption	100.0000.....	3,851	3,851	3,799	3,812	0	0	0	0	3,812	0	39	39	39	10/17/2023.	3.A PL.....		
91830@	AF 0 VLS 6.119% 10/17/23.....		01/04/2021.	Redemption	100.0000.....	764	764	754	756	0	0	0	0	756	0	8	8	8	10/17/2023.	3.A PL.....		

QE05.15

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During 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	For rei gn	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 Designation Modifier and SVO Admini- strative Symbol
91830@ AG 8	VLS 6.119% 10/17/23		01/04/2021	Redemption	100.0000	930	930	918	921	0	0	0	0	0	921	0	10	10	8	10/17/2023	3.A FE
91830@ AH 6	VLS 6.119% 10/17/23		01/04/2021	Redemption	100.0000	751	751	740	743	0	0	0	0	0	743	0	8	8	6	10/17/2023	3.A PL
C3935* AA 9	Giraffe CDN 6.000% 12/06/24		12/31/2020	Redemption	100.0000	7,553	7,553	7,225	7,499	0	0	0	0	(258)	7,494	253	60	313	(3)	12/06/2024	3.A PL
8299999	Total - Bonds - Unaffiliated Bank Loans					20,909,584	20,909,584	20,732,472	19,468,358	0	4,793	0	4,793	(258)	20,787,255	253	122,331	122,584	136,352	XXX	XXX
8399997	Total - Bonds - Part 4					703,115,404	687,118,729	695,348,790	680,942,644	0	(175,977)	0	(175,977)	(258)	694,699,174	253	3,641,050	3,641,303	12,265,986	XXX	XXX
8399999	Total - Bonds					703,115,404	687,118,729	695,348,790	680,942,644	0	(175,977)	0	(175,977)	(258)	694,699,174	253	3,641,050	3,641,303	12,265,986	XXX	XXX
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred																					
151461 2# 6	CENTER COAST MLP		02/19/2021	Call	1.0000	134,000	3,350,000	0.00	3,350,000	3,350,000	0	0	0	0	3,350,000	0	0	0	69,195	XXX	2.B FE
8599999	Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred					3,350,000	3,350,000	3,350,000	3,350,000	0	0	0	0	0	3,350,000	0	0	0	69,195	XXX	XXX
8999997	Total - Preferred Stocks - Part 4					3,350,000	3,350,000	3,350,000	3,350,000	0	0	0	0	0	3,350,000	0	0	0	69,195	XXX	XXX
8999999	Total - Preferred Stocks					3,350,000	3,350,000	3,350,000	3,350,000	0	0	0	0	0	3,350,000	0	0	0	69,195	XXX	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																					
96758W 10 1	WideOpenWest Inc		01/20/2021	Fidelity Capital Markets		53,741,000	589,511	XXX	378,874	573,416	(194,542)	0	(194,542)	378,874	0	210,637	210,637	0	XXX	XXX	
9099999	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					589,511	589,511	XXX	378,874	573,416	(194,542)	0	(194,542)	378,874	0	210,637	210,637	0	XXX	XXX	
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other																					
31338\$ 11 2	FHLB - Dallas Class B		02/24/2021	Direct-Private Placement		71,490,000	7,149,000	XXX	7,149,000	7,110,000	0	0	0	0	7,149,000	0	0	0	0	XXX	XXX
9199999	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other					7,149,000	7,149,000	XXX	7,149,000	7,110,000	0	0	0	0	7,149,000	0	0	0	0	XXX	XXX
9799997	Total - Common Stocks - Part 4					7,738,511	7,738,511	XXX	7,527,874	7,683,416	(194,542)	0	(194,542)	7,527,874	0	210,637	210,637	0	XXX	XXX	
9799999	Total - Common Stocks					7,738,511	7,738,511	XXX	7,527,874	7,683,416	(194,542)	0	(194,542)	7,527,874	0	210,637	210,637	0	XXX	XXX	
9899999	Total - Preferred and Common Stocks					11,088,511	11,088,511	XXX	10,877,874	11,033,416	(194,542)	0	(194,542)	10,877,874	0	210,637	210,637	0	69,195	XXX	XXX
9999999	Total - Bonds, Preferred and Common Stocks					714,203,915	714,203,915	XXX	706,226,664	691,976,060	(194,542)	(175,977)	(370,519)	(258)	705,577,048	253	3,851,687	3,851,940	12,335,181	XXX	XXX

QE05.16

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 of 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 Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP 108 -Call Options and Warrants																						
Barclays Low vol index 9LBCS0EP	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	05/07/2020	05/07/2021	44,260	8,960,490	202.4512	134,143	0	0	160,252		160,252	(5,978)	0	0	0	0	0	0001
Barclays Low vol index 9LBCS0HD	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	12/07/2020	12/07/2021	10,340	2,116,429	204.6837	49,647	0	0	48,739		48,739	1,717	0	0	0	0	0	0001
Barclays Low vol index 9LBCS0HI	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	01/07/2021	01/07/2022	36,916	7,773,402	210.57	0	116,333	0	92,666		92,666	(23,667)	0	0	0	0	0	0001
Barclays Low vol index 9LBCS0HE	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	12/07/2020	12/07/2021	6,282	1,283,909	204.379	31,014	0	0	30,620		30,620	1,161	0	0	0	0	0	0001
Barclays Low vol index 9LBCS0HT	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	02/05/2021	02/07/2022	7,363	1,523,843	206.9595	0	29,386	0	30,338		30,338	952	0	0	0	0	0	0001
Barclays Low vol index 9LBCS0FU	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	08/25/2020	05/07/2021	711	142,548	200.49	3,491	0	0	3,740		3,740	211	0	0	0	0	0	0001
Barclays Low vol index 9LBCS0ET	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	06/05/2020	06/07/2021	43,878	9,133,087	208.1473	89,445	0	0	51,638		51,638	(21,915)	0	0	0	0	0	0001
Barclays Low vol index 9LBCS0GR	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	11/06/2020	11/05/2021	7,086	1,461,812	206.2958	26,893	0	0	25,794		25,794	199	0	0	0	0	0	0001
Barclays Low vol index 9LBCS0FI	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	07/07/2020	07/07/2021	51,969	10,823,755	208.2733	105,362	0	0	80,300		80,300	(19,069)	0	0	0	0	0	0001
Barclays Low vol index 9LBCS0EJ	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	04/07/2020	04/07/2021	37,602	7,434,363	197.7119	150,197	0	0	294,346		294,346	41,101	0	0	0	0	0	0001
Barclays Low vol index 9LBCS0FO	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	08/07/2020	08/06/2021	86,596	17,903,221	206.7442	267,365	0	0	216,727		216,727	(17,166)	0	0	0	0	0	0001
Barclays Low vol index 9LBCS0GL	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	10/07/2020	10/07/2021	2,740	555,478	202.7292	13,031	0	0	14,448		14,448	615	0	0	0	0	0	0001
Barclays Low vol index 9LBCS0IJ	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	03/12/2021	10/07/2021	2,581	534,680	207.16	0	6,788	0	7,707		7,707	919	0	0	0	0	0	0001
Barclays Low vol index 9LBCS0FQ	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	08/07/2020	08/06/2021	30,297	6,181,591	204.0331	122,185	0	0	116,926		116,926	(122)	0	0	0	0	0	0001
Barclays Low vol index 9LBCS0HV	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	02/05/2021	02/07/2022	12,121	2,483,902	204.9255	0	58,460	0	61,647		61,647	3,187	0	0	0	0	0	0001
Barclays Low vol index 9LBCS0EN	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	04/07/2020	04/07/2021	70,077	14,325,988	204.4321	139,399	0	0	98,113		98,113	(67,181)	0	0	0	0	0	0001
Barclays Low vol index 9LBCS0IB	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	03/05/2021	03/07/2022	5,676	1,167,174	205.6332	0	21,626	0	28,058		28,058	6,433	0	0	0	0	0	0001
Barclays Low vol index 9LBCS0HM	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	01/07/2021	01/07/2022	16,892	3,480,934	206.07	0	81,654	0	72,352		72,352	(9,302)	0	0	0	0	0	0001
Barclays Low vol index 9LBCS0FK	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	07/07/2020	07/07/2021	74,721	15,117,538	202.3198	278,769	0	0	341,450		341,450	7,346	0	0	0	0	0	0001
Barclays Low vol index 9LBCS0FH	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	06/18/2020	04/07/2021	365	71,631	196.25	2,044	0	0	3,391		3,391	479	0	0	0	0	0	0001
Barclays Low vol index 9LBCS0GK	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	10/07/2020	10/07/2021	10,070	2,048,574	203.4334	44,850	0	0	48,878		48,878	1,694	0	0	0	0	0	0001

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SCHEDULE DB - PART A - SECTION 1

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

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Barclays Low vol index 9LBCS0HO	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573	02/05/2021	02/07/2022	20,412	4,398,833	215.5023	0	34,700	0	29,504		29,504	(5,197)	0	0	0	0		0001
Barclays Low vol index 9LBCS0GP	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573	11/06/2020	11/05/2021	6,921	1,455,083	210.2417	17,727	0	0	14,686		14,686	(887)	0	0	0	0		0001
Barclays Low vol index 9LBCS0GY	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573	12/07/2020	12/07/2021	6,023	1,271,354	211.0832	15,531	0	0	12,766		12,766	(617)	0	0	0	0		0001
Barclays Low vol index 9LBCS0HX	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573	03/05/2021	03/07/2022	19,967	4,307,245	215.7182	0	27,554	0	31,085		31,085	3,531	0	0	0	0		0001
Barclays Low vol index 9LBCS0IE	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573	03/05/2021	03/07/2022	9,556	1,941,902	203.2128	0	45,678	0	59,338		59,338	13,660	0	0	0	0		0001
Barclays Low vol index 9LBCS0HF	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573	01/07/2021	01/07/2022	27,541	5,968,135	216.7	0	46,759	0	29,179		29,179	(17,580)	0	0	0	0		0001
Barclays Low vol index 9LBCS0ID	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573	03/05/2021	03/07/2022	26,780	5,485,251	204.8264	0	110,066	0	143,127		143,127	33,062	0	0	0	0		0001
Barclays Low vol index 9LBCS0FN	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573	08/07/2020	08/06/2021	48,038	10,124,518	210.7606	98,238	0	0	55,821		55,821	(15,090)	0	0	0	0		0001
Barclays Low vol index 9LBCS0HL	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573	01/07/2021	01/07/2022	30,029	6,234,020	207.6	0	125,954	0	108,237		108,237	(17,717)	0	0	0	0		0001
Barclays Low vol index 9LBCS0GG	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573	10/07/2020	10/07/2021	17,491	3,588,170	205.1438	66,153	0	0	68,619		68,619	810	0	0	0	0		0001
Barclays Low vol index 9LBCS0GQ	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573	11/06/2020	11/05/2021	46,281	9,641,226	208.3193	143,939	0	0	129,067		129,067	(3,041)	0	0	0	0		0001
Barclays Low vol index 9LBCS0GM	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573	10/07/2020	10/07/2021	1,880	380,563	202.4273	9,194	0	0	10,263		10,263	469	0	0	0	0		0001
Barclays Low vol index 9LBCS0HC	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573	12/07/2020	12/07/2021	22,859	4,713,695	206.2074	95,234	0	0	90,584		90,584	1,831	0	0	0	0		0001
Barclays Low vol index 9LBCS0GZ	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573	12/07/2020	12/07/2021	38,065	7,961,417	209.1532	119,137	0	0	104,719		104,719	(1,792)	0	0	0	0		0001
Barclays Low vol index 9LBCS0GI	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573	10/07/2020	10/07/2021	40,864	8,354,216	204.4395	165,422	0	0	175,358		175,358	3,836	0	0	0	0		0001
Barclays Low vol index 9LBCS0II	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573	03/12/2021	10/07/2021	2,176	459,528	211.18	0	3,264	0	3,499		3,499	235	0	0	0	0		0001
Barclays Low vol index 9LBCS0IA	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573	03/05/2021	03/07/2022	37,354	7,756,566	207.6502	0	116,544	0	150,546		150,546	34,002	0	0	0	0		0001
Barclays Low vol index 9LBCS0FJ	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573	07/07/2020	07/07/2021	40,767	8,328,873	204.3043	124,686	0	0	135,804		135,804	(4,922)	0	0	0	0		0001
Barclays Low vol index 9LBCS0EQ	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573	05/07/2020	05/07/2021	81,112	16,261,715	200.4847	299,895	0	0	427,019		427,019	24,112	0	0	0	0		0001
Barclays Low vol index 9LBCS0EL	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573	04/07/2020	04/07/2021	10,167	2,019,048	198.5884	37,219	0	0	70,676		70,676	9,362	0	0	0	0		0001
Barclays Low vol index 9LBCS0FM	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573	07/07/2020	07/07/2021	6,609	1,318,114	199.4423	32,476	0	0	44,499		44,499	3,203	0	0	0	0		0001
Barclays Low vol index 9LBCS0GX	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573	12/07/2020	12/07/2021	76,864	16,388,665	213.2164	159,481	0	0	119,646		119,646	(10,768)	0	0	0	0		0001

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SCHEDULE DB - PART A - SECTION 1

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

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Barclays Low vol index 9LBCS0IC	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	03/05/2021	03/07/2022	5,559	1,140,872	205.2298	0	22,014	0	28,581		28,581	6,567	0	0	0	0		0001
Barclays Low vol index 9LBCS0GJ	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	10/07/2020	10/07/2021	7,880	1,609,398	204.2383	32,519	0	0	34,674		34,674	852	0	0	0	0		0001
Barclays Low vol index 9LBCS0HY	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	03/05/2021	03/07/2022	22,863	4,885,851	213.7012	0	38,638	0	46,087		46,087	7,448	0	0	0	0		0001
Barclays Low vol index 9LBCS0HA	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	12/07/2020	12/07/2021	8,670	1,795,744	207.1216	33,103	0	0	30,807		30,807	304	0	0	0	0		0001
Barclays Low vol index 9LBCS0IF	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	03/05/2021	03/07/2022	4,409	895,076	203.0111	0	21,472	0	27,880		27,880	6,408	0	0	0	0		0001
Barclays Low vol index 9LBCS0EM	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	04/07/2020	04/07/2021	55,245	11,078,628	200.5363	165,790	0	0	276,492		276,492	22,637	0	0	0	0		0001
Barclays Low vol index 9LBCS0GC	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	09/04/2020	09/07/2021	25,210	5,130,356	203.5048	102,187	0	0	113,838		113,838	2,825	0	0	0	0		0001
Barclays Low vol index 9LBCS0FW	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	08/25/2020	07/07/2021	532	106,368	199.94	3,054	0	0	3,368		3,368	221	0	0	0	0		0001
Barclays Low vol index 9LBCS0EH	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	04/07/2020	04/07/2021	8,139	1,593,323	195.764	39,242	0	0	79,565		79,565	11,149	0	0	0	0		0001
Barclays Low vol index 9LBCS0GN	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	11/06/2020	11/05/2021	33,165	7,110,238	214.3898	55,513	0	0	36,417		36,417	(6,134)	0	0	0	0		0001
Barclays Low vol index 9LBCS0FP	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	08/07/2020	08/06/2021	20,986	4,296,590	204.736	79,063	0	0	72,841		72,841	(1,327)	0	0	0	0		0001
Barclays Low vol index 9LBCS0FL	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	07/07/2020	07/07/2021	23,301	4,658,765	199.9384	109,324	0	0	147,559		147,559	9,674	0	0	0	0		0001
Barclays Low vol index 9LBCS0HG	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	01/07/2021	01/07/2022	77,201	16,571,967	214.66	0	161,265	0	110,925		110,925	(50,340)	0	0	0	0		0001
Barclays Low vol index 9LBCS0EV	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	06/05/2020	06/07/2021	75,968	15,360,532	202.1974	284,386	0	0	324,575		324,575	2,424	0	0	0	0		0001
Barclays Low vol index 9LBCS0EX	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	06/05/2020	06/07/2021	7,281	1,451,261	199.3217	35,868	0	0	47,861		47,861	3,694	0	0	0	0		0001
Barclays Low vol index 9LBCS0HH	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	01/07/2021	01/07/2022	6,301	1,339,026	212.51	0	16,358	0	12,246		12,246	(4,112)	0	0	0	0		0001
Barclays Low vol index 9LBCS0FX	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	08/25/2020	08/06/2021	566	115,487	204.04	2,309	0	0	2,182		2,182	(3)	0	0	0	0		0001
Barclays Low vol index 9LBCS0GV	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	11/06/2020	11/05/2021	2,716	552,880	203.5641	13,336	0	0	13,703		13,703	541	0	0	0	0		0001
Barclays Low vol index 9LBCS0GA	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	09/04/2020	09/07/2021	17,419	3,557,063	204.2059	65,990	0	0	71,698		71,698	962	0	0	0	0		0001
Barclays Low vol index 9LBCS0ER	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	05/07/2020	05/07/2021	36,513	7,234,134	198.1249	169,767	0	0	272,674		272,674	29,232	0	0	0	0		0001
Barclays Low vol index 9LBCS0GB	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	09/04/2020	09/07/2021	2,946	600,410	203.8053	11,602	0	0	12,790		12,790	257	0	0	0	0		0001
Barclays Low vol index 9LBCS0HQ	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	02/05/2021	02/07/2022	5,633	1,190,437	211.3326	0	14,623	0	14,040		14,040	(583)	0	0	0	0		0001

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SCHEDULE DB - PART A - SECTION 1

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

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Barclays Low vol index 9LBCS0HS	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	02/05/2021	02/07/2022	9,289	1,926,226	207.3663	0	35,651	0	36,632		36,632	981	0	0	0	0		0001
Barclays Low vol index 9LBCS0FY	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	09/04/2020	09/07/2021	43,135	9,067,620	210.2149	89,078	0	0	69,585		69,585	(10,147)	0	0	0	0		0001
Barclays Low vol index 9LBCS0GE	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	10/07/2020	10/07/2021	38,605	8,152,619	211.1804	79,345	0	0	62,073		62,073	(7,556)	0	0	0	0		0001
Barclays Low vol index 9LBCS0GW	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	12/07/2020	12/07/2021	34,677	7,464,155	215.248	58,480	0	0	39,421		39,421	(5,424)	0	0	0	0		0001
Barclays Low vol index 9LBCS0HK	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	01/07/2021	01/07/2022	2,772	576,881	208.11	0	11,079	0	9,413		9,413	(1,666)	0	0	0	0		0001
Barclays Low vol index 9LBCS0EO	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	05/07/2020	05/07/2021	49,613	10,239,339	206.3842	99,673	0	0	62,522		62,522	(33,523)	0	0	0	0		0001
Barclays Low vol index 9LBCS0HU	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	02/05/2021	02/07/2022	22,243	4,594,352	206.5527	0	92,242	0	95,701		95,701	3,460	0	0	0	0		0001
Barclays Low vol index 9LBCS0GH	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	10/07/2020	10/07/2021	2,320	475,000	204.7414	9,123	0	0	9,584		9,584	169	0	0	0	0		0001
Barclays Low vol index 9LBCS0HN	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	01/07/2021	01/07/2022	3,544	729,568	205.86	0	17,453	0	15,532		15,532	(1,920)	0	0	0	0		0001
Barclays Low vol index 9LBCS0IG	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	03/12/2021	07/07/2021	1,178	240,665	204.3	0	3,192	0	3,927		3,927	735	0	0	0	0		0001
Barclays Low vol index 9LBCS0GD	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	09/04/2020	09/07/2021	6,054	1,225,742	202.4682	27,089	0	0	31,163		31,163	1,232	0	0	0	0		0001
Barclays Low vol index 9LBCS0GU	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	11/06/2020	11/05/2021	6,937	1,414,230	203.8676	33,122	0	0	33,814		33,814	1,233	0	0	0	0		0001
Barclays Low vol index 9LBCS0HZ	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	03/05/2021	03/07/2022	52,279	11,066,638	211.6842	0	108,218	0	134,577		134,577	26,360	0	0	0	0		0001
Barclays Low vol index 9LBCS0EI	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	04/07/2020	04/07/2021	21,993	4,316,146	196.2509	101,247	0	0	204,291		204,291	28,872	0	0	0	0		0001
Barclays Low vol index 9LBCS0EU	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	06/05/2020	06/07/2021	32,679	6,672,421	204.1807	100,351	0	0	96,971		96,971	(7,754)	0	0	0	0		0001
Barclays Low vol index 9LBCS0EW	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	06/05/2020	06/07/2021	24,587	4,912,913	199.8175	115,657	0	0	151,166		151,166	10,402	0	0	0	0		0001
Barclays Low vol index 9LBCS0FR	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	08/07/2020	08/06/2021	8,491	1,723,919	203.029	37,681	0	0	37,854		37,854	766	0	0	0	0		0001
Barclays Low vol index 9LBCS0GT	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	11/06/2020	11/05/2021	13,161	2,703,076	205.3853	54,510	0	0	53,637		53,637	1,048	0	0	0	0		0001
Barclays Low vol index 9LBCS0HJ	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	01/07/2021	01/07/2022	7,378	1,538,461	208.52	0	28,361	0	23,865		23,865	(4,496)	0	0	0	0		0001
Barclays Low vol index 9LBCS0ES	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	05/07/2020	05/07/2021	8,320	1,644,309	197.6333	40,516	0	0	66,100		66,100	7,430	0	0	0	0		0001
Barclays Low vol index 9LBCS0GS	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	11/06/2020	11/05/2021	4,712	970,159	205.8911	18,595	0	0	18,045		18,045	237	0	0	0	0		0001
Barclays Low vol index 9LBCS0HP	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	02/05/2021	02/07/2022	70,532	15,056,346	213.4683	0	147,412	0	134,073		134,073	(13,339)	0	0	0	0		0001

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SCHEDULE DB - PART A - SECTION 1

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

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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 of 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 Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Barclays Low vol index 9LBCS0FZ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	09/04/2020....	09/07/2021....	89,949	18,548,284	206.2089.....	279,633	0	0	278,887		278,887	(7,361)	0	0	0	0		0001.....
Barclays Low vol index 9LBCS0IH	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	03/12/2021....	07/07/2021....	507	101,370	199.94.....	0	2,652	0	3,210		3,210	558	0	0	0	0		0001.....
Barclays Low vol index 9LBCS0GO	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	11/06/2020....	11/05/2021....	94,586	20,086,879	212.3663.....	194,858	0	0	144,947		144,947	(15,998)	0	0	0	0		0001.....
Barclays Low vol index 9LBCS0HR	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	02/05/2021....	02/07/2022....	37,132	7,775,452	209.4003.....	0	116,929	0	116,562		116,562	(367)	0	0	0	0		0001.....
Barclays Low vol index 9LBCS0HW	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	02/05/2021....	02/07/2022....	4,422	905,281	204.7221.....	0	21,725	0	22,950		22,950	1,225	0	0	0	0		0001.....
Barclays Low vol index 9LBCS0HB	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	12/07/2020....	12/07/2021....	6,896	1,425,509	206.7153.....	27,375	0	0	25,732		25,732	376	0	0	0	0		0001.....
Barclays Low vol index 9LBCS0GF	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	10/07/2020....	10/07/2021....	93,351	19,338,220	207.156.....	289,425	0	0	278,901		278,901	(6,316)	0	0	0	0		0001.....
Barclays Low vol index 9LBCS0EK	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	04/07/2020....	04/07/2021....	11,628	2,304,656	198.1988.....	44,260	0	0	85,362		85,362	11,645	0	0	0	0		0001.....
Barclays Low vol index 9LBCS0FV	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	08/25/2020....	07/07/2021....	1,810	369,783	204.3.....	6,733	0	0	6,034		6,034	(218)	0	0	0	0		0001.....
Credit Suisse Balanced Trend 5 9CCS0CJ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868....	02/12/2021....	02/13/2022....	7,566	2,043,728	270.12.....	0	46,439	0	48,177		48,177	1,739	0	0	0	0		0001.....
Credit Suisse Balanced Trend 5 9CCS0CC	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868....	01/14/2021....	01/13/2022....	29,083	7,769,523	267.15.....	0	186,072	0	224,630		224,630	38,558	0	0	0	0		0001.....
Credit Suisse Balanced Trend 5 9CCS0BZ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868....	12/14/2020....	12/13/2021....	39,095	10,334,763	264.35.....	247,502	0	0	361,286		361,286	98,401	0	0	0	0		0001.....
Credit Suisse Balanced Trend 5 9CCS0BX	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868....	11/13/2020....	11/11/2021....	2,394	630,939	263.55.....	11,970,000	0	0	22,832		22,832	6,344	0	0	0	0		0001.....
Credit Suisse Balanced Trend 5 9CCS0CG	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868....	01/19/2021....	01/13/2022....	10,739	2,868,924	267.15.....	0	64,016	0	82,945		82,945	18,929	0	0	0	0		0001.....
Credit Suisse Balanced Trend 5 9CCS0CI	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868....	02/12/2021....	02/13/2022....	23,491	6,345,389	270.12.....	0	155,290	0	149,581		149,581	(5,709)	0	0	0	0		0001.....
Credit Suisse Balanced Trend 5 9CCS0CM	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868....	03/12/2021....	03/13/2022....	19,350	5,228,370	270.2.....	0	118,782	0	126,914		126,914	8,132	0	0	0	0		0001.....
Credit Suisse Balanced Trend 5 9CCS0BM	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868....	08/14/2020....	08/12/2021....	18,079	4,683,003	259.03.....	112,020	0	0	226,600		226,600	65,599	0	0	0	0		0001.....
Credit Suisse Balanced Trend 5 9CCS0BF	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868....	06/12/2020....	06/13/2021....	540	135,416	250.77.....	108,000	0	0	11,032		11,032	2,760	0	0	0	0		0001.....
Credit Suisse Balanced Trend 5 9CCS0CL	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868....	03/12/2021....	03/13/2022....	55,347	14,954,759	270.2.....	0	359,109	0	363,012		363,012	3,903	0	0	0	0		0001.....
Credit Suisse Balanced Trend 5 9CCS0AY	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868....	04/14/2020....	04/13/2021....	690	173,121	250.9.....	138,000	0	0	14,074		14,074	3,688	0	0	0	0		0001.....
Credit Suisse Balanced Trend 5 9CCS0BU	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868....	10/14/2020....	10/13/2021....	1,637	426,619	260.61.....	8,185,000	0	0	18,917		18,917	5,224	0	0	0	0		0001.....
Credit Suisse Balanced Trend 5 9CCS0BR	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868....	09/14/2020....	09/13/2021....	1,192	311,243	261.11.....	5,960,000	0	0	13,057		13,057	3,749	0	0	0	0		0001.....

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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 or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of 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 Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Credit Suisse Balanced Trend 5 9CCSS0AW	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB	E58DKGMJYYYYJLN8C3868....	04/14/2020...	04/13/2021....	3,581	898,473	250.9.....	21,516	0	0	73,044		73,044	19,138	0	0	0	0		0001.....
Credit Suisse Balanced Trend 5 9CCSS0BN	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB	E58DKGMJYYYYJLN8C3868....	08/14/2020...	08/12/2021....	7,341	1,901,539	259.03.....	1,468,200	0	0	92,011		92,011	26,637	0	0	0	0		0001.....
Credit Suisse Balanced Trend 5 9CCSS0BW	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB	E58DKGMJYYYYJLN8C3868....	11/13/2020...	11/11/2021....	9,224	2,430,985	263.55.....	58,137	0	0	87,970		87,970	24,444	0	0	0	0		0001.....
Credit Suisse Balanced Trend 5 9CCSS0BT	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB	E58DKGMJYYYYJLN8C3868....	10/14/2020...	10/13/2021....	6,479	1,688,492	260.61.....	40,429	0	0	74,872		74,872	20,675	0	0	0	0		0001.....
Credit Suisse Balanced Trend 5 9CCSS0CD	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB	E58DKGMJYYYYJLN8C3868....	01/14/2021...	01/13/2022....	11,272	3,011,315	267.15.....	0	68,220	0	87,062		87,062	18,842	0	0	0	0		0001.....
Credit Suisse Balanced Trend 5 9CCSS0BI	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB	E58DKGMJYYYYJLN8C3868....	06/19/2020...	06/13/2021....	308	77,234	250.76.....	1,863	0	0	6,292		6,292	1,574	0	0	0	0		0001.....
Credit Suisse Balanced Trend 5 9CCSS0BK	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB	E58DKGMJYYYYJLN8C3868....	07/14/2020...	07/13/2021....	734	186,032	253.45.....	146,800	0	0	13,014		13,014	3,442	0	0	0	0		0001.....
Credit Suisse Balanced Trend 5 9CCSS0CA	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB	E58DKGMJYYYYJLN8C3868....	12/14/2020...	12/13/2021....	15,212	4,021,292	264.35.....	76,060,000	0	0	140,578		140,578	38,288	0	0	0	0		0001.....
Credit Suisse Balanced Trend 5 9CCSS0BH	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB	E58DKGMJYYYYJLN8C3868....	06/19/2020...	04/13/2021....	443	111,149	250.9.....	2,416	0	0	9,036		9,036	2,368	0	0	0	0		0001.....
Credit Suisse Balanced Trend 5 9CCSS0CF	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB	E58DKGMJYYYYJLN8C3868....	01/19/2021...	01/13/2022....	12,205	3,260,566	267.15.....	0	76,947	0	94,268		94,268	17,321	0	0	0	0		0001.....
Credit Suisse Balanced Trend 5 9CCSS0BP	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB	E58DKGMJYYYYJLN8C3868....	08/26/2020...	08/12/2021....	552	142,985	259.03.....	4,263	0	0	6,919		6,919	2,003	0	0	0	0		0001.....
Credit Suisse Balanced Trend 5 9CCSS0BC	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB	E58DKGMJYYYYJLN8C3868....	05/14/2020...	05/13/2021....	730	183,259	251.04.....	146,000	0	0	14,747		14,747	3,814	0	0	0	0		0001.....
Credit Suisse Balanced Trend 5 9CCSS0BA	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB	E58DKGMJYYYYJLN8C3868....	05/14/2020...	05/13/2021....	3,336	837,469	251.04.....	20,066	0	0	67,391		67,391	17,431	0	0	0	0		0001.....
Credit Suisse Balanced Trend 5 9CCSS0BJ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB	E58DKGMJYYYYJLN8C3868....	07/14/2020...	07/13/2021....	3,448	873,896	253.45.....	20,929	0	0	61,136		61,136	16,169	0	0	0	0		0001.....
Credit Suisse Balanced Trend 5 9CCSS0BE	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB	E58DKGMJYYYYJLN8C3868....	06/12/2020...	06/13/2021....	3,259	817,259	250.77.....	19,629	0	0	66,581		66,581	16,655	0	0	0	0		0001.....
Credit Suisse Balanced Trend 5 9CCSS0BQ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB	E58DKGMJYYYYJLN8C3868....	09/14/2020...	09/13/2021....	5,576	1,455,949	261.11.....	34,878	0	0	61,078		61,078	17,538	0	0	0	0		0001.....
Global Balanced Index 9BSGS0CA	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale.	O2RNE8IBXP4R0TD8PU41....	03/05/2021...	12/14/2021....	1,224	488,560	399.15.....	0	9,829	0	10,220		10,220	391	0	0	0	0		0001.....
Global Balanced Index 9BSGS0AP	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale.	O2RNE8IBXP4R0TD8PU41....	10/07/2020...	10/07/2021....	29,741	11,661,149	392.09.....	249,551	0	0	350,475		350,475	(39,765)	0	0	0	0		0001.....
Global Balanced Index 9BSGS0BA	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale.	O2RNE8IBXP4R0TD8PU41....	11/06/2020...	10/28/2021....	3,070	1,193,340	388.71.....	37,239	0	0	44,314		44,314	(3,642)	0	0	0	0		0001.....
Global Balanced Index 9BSGS0BK	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale.	O2RNE8IBXP4R0TD8PU41....	12/14/2020...	12/14/2021....	16,067	6,413,143	399.15.....	137,245	0	0	134,149		134,149	(21,030)	0	0	0	0		0001.....
Global Balanced Index 9BSGS0AO	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale.	O2RNE8IBXP4R0TD8PU41....	09/28/2020...	09/28/2021....	26,413	10,399,855	393.74.....	222,560	0	0	279,214		279,214	(37,176)	0	0	0	0		0001.....
Global Balanced Index 9BSGS0AK	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale.	O2RNE8IBXP4R0TD8PU41....	08/28/2020...	08/13/2021....	2,411	943,834	391.47.....	21,506	0	0	27,971		27,971	(3,439)	0	0	0	0		0001.....

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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 of 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 Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Global Balanced Index	9BSGS0BP Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	01/21/2021	01/21/2022	3,556	1,449,106	407.51	0	31,008	0	18,431		18,431	(12,578)	0	0	0	0		0001
Global Balanced Index	9BSGS0BY Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	03/05/2021	11/26/2021	816	324,123	397.21	0	7,164	0	7,484		7,484	319	0	0	0	0		0001
Global Balanced Index	9BSGS0BX Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	03/05/2021	03/07/2022	25,876	10,352,988	400.1	0	221,499	0	227,390		227,390	5,892	0	0	0	0		0001
Global Balanced Index	9BSGS0BD Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	11/20/2020	11/19/2021	6,224	2,470,555	396.94	52,874	0	0	57,505		57,505	(8,389)	0	0	0	0		0001
Global Balanced Index	9BSGS0AN Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	09/21/2020	09/21/2021	16,010	6,305,378	393.84	115,752	0	0	166,783		166,783	(22,857)	0	0	0	0		0001
Global Balanced Index	9BSGS0AQ Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	10/08/2020	08/27/2021	2,934	1,152,886	392.94	23,061	0	0	31,414		31,414	(4,285)	0	0	0	0		0001
Global Balanced Index	9BSGS0AY Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	11/06/2020	10/14/2021	6,281	2,479,488	394.76	55,084	0	0	63,452		63,452	(8,765)	0	0	0	0		0001
Global Balanced Index	9BSGS0BE Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	11/27/2020	11/26/2021	13,930	5,533,135	397.21	118,412	0	0	127,756		127,756	(18,599)	0	0	0	0		0001
Global Balanced Index	9BSGS0BT Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	02/05/2021	02/07/2022	18,573	7,562,554	407.18	0	161,841	0	102,009		102,009	(59,832)	0	0	0	0		0001
Global Balanced Index	9BSGS0BR Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	01/28/2021	10/21/2021	567	221,935	391.42	0	8,494	0	7,034		7,034	(1,460)	0	0	0	0		0001
Global Balanced Index	9BSGS0BV Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	02/19/2021	02/18/2022	11,515	4,658,048	404.52	0	99,683	0	76,303		76,303	(23,380)	0	0	0	0		0001
Global Balanced Index	9BSGS0AM Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	09/14/2020	09/14/2021	12,421	4,902,196	394.67	104,905	0	0	121,493		121,493	(18,270)	0	0	0	0		0001
Global Balanced Index	9BSGS0BU Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	02/12/2021	02/14/2022	18,323	7,481,464	408.31	0	160,105	0	94,737		94,737	(65,367)	0	0	0	0		0001
Global Balanced Index	9BSGS0BG Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	11/27/2020	10/07/2021	127	49,795	392.09	1,336	0	0	1,497		1,497	(170)	0	0	0	0		0001
Global Balanced Index	9BSGS0AD Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	08/07/2020	08/06/2021	11,954	4,712,386	394.21	100,845	0	0	113,985		113,985	(18,834)	0	0	0	0		0001
Global Balanced Index	9BSGS0BH Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	11/27/2020	11/05/2021	410	162,381	396.05	3,608	0	0	3,930		3,930	(561)	0	0	0	0		0001
Global Balanced Index	9BSGS0AS Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	10/08/2020	09/21/2021	1,680	661,651	393.84	12,986	0	0	17,501		17,501	(2,399)	0	0	0	0		0001
Global Balanced Index	9BSGS0BS Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	01/28/2021	01/21/2022	8,654	3,526,592	407.51	0	61,790	0	44,854		44,854	(16,936)	0	0	0	0		0001
Global Balanced Index	9BSGS0BQ Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	01/28/2021	01/28/2022	12,983	5,248,897	404.29	0	112,323	0	84,291		84,291	(28,031)	0	0	0	0		0001
Global Balanced Index	9BSGS0AV Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	10/21/2020	10/21/2021	12,180	4,767,496	391.42	102,028	0	0	151,094		151,094	(15,706)	0	0	0	0		0001
Global Balanced Index	9BSGS0CG Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	03/26/2021	03/28/2022	10,336	4,168,405	403.29	0	89,203	0	77,962		77,962	(11,241)	0	0	0	0		0001
Global Balanced Index	9BSGS0AZ Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	11/06/2020	10/21/2021	2,377	930,405	391.42	25,054	0	0	29,487		29,487	(3,065)	0	0	0	0		0001

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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 of 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	C o d e	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 Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Global Balanced Index 9BSGS0AC	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	07/28/2020....	07/28/2021....	6,643	2,607,909	392.58.....	55,801	0	0	70,233		70,233	(10,128)	0	0	0	0		0001.....
Global Balanced Index 9BSGS0AX	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	11/06/2020....	11/05/2021....	21,548	8,534,085	396.05.....	182,630	0	0	206,537		206,537	(29,475)	0	0	0	0		0001.....
Global Balanced Index 9BSGS0AB	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	07/21/2020....	07/21/2021....	5,337	2,094,292	392.41.....	44,822	0	0	56,599		56,599	(8,190)	0	0	0	0		0001.....
Global Balanced Index 9BSGS0AW	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	10/28/2020....	10/28/2021....	20,430	7,941,345	388.71.....	169,947	0	0	294,895		294,895	(24,236)	0	0	0	0		0001.....
Global Balanced Index 9BSGS0BJ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	12/07/2020....	12/07/2021....	21,970	8,762,075	398.82.....	187,509	0	0	185,359		185,359	(29,055)	0	0	0	0		0001.....
Global Balanced Index 9BSGS0BB	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	11/13/2020....	11/12/2021....	14,157	5,603,907	395.84.....	119,925	0	0	138,659		138,659	(19,097)	0	0	0	0		0001.....
Global Balanced Index 9BSGS0AH	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	08/28/2020....	07/07/2021....	457	177,275	387.91.....	4,730	0	0	6,449		6,449	(566)	0	0	0	0		0001.....
Global Balanced Index 9BSGS0AI	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	08/28/2020....	07/14/2021....	1,675	651,475	388.94.....	16,516	0	0	22,261		22,261	(2,202)	0	0	0	0		0001.....
Global Balanced Index 9BSGS0CD	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	03/05/2021....	02/28/2022....	9,760	3,884,968	398.05.....	0	92,232	0	95,177		95,177	2,945	0	0	0	0		0001.....
Global Balanced Index 9BSGS0BL	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	12/21/2020....	12/21/2021....	14,147	5,639,419	398.63.....	120,674	0	0	123,117		123,117	(18,290)	0	0	0	0		0001.....
Global Balanced Index 9BSGS0AG	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	08/28/2020....	08/27/2021....	10,739	4,219,783	392.94.....	90,300	0	0	114,980		114,980	(15,682)	0	0	0	0		0001.....
Global Balanced Index 9BSGS0AU	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	10/14/2020....	10/14/2021....	9,152	3,612,844	394.76.....	77,318	0	0	92,456		92,456	(12,772)	0	0	0	0		0001.....
Global Balanced Index 9BSGS0BM	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	12/28/2020....	12/28/2021....	6,473	2,599,816	401.64.....	55,900	0	0	47,236		47,236	(8,278)	0	0	0	0		0001.....
Global Balanced Index 9BSGS0AR	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	10/08/2020....	09/14/2021....	4,116	1,624,462	394.67.....	30,088	0	0	40,260		40,260	(6,054)	0	0	0	0		0001.....
Global Balanced Index 9BSGS0BO	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	01/14/2021....	01/14/2022....	15,505	6,315,031	407.29.....	0	135,138	0	80,317		80,317	(54,821)	0	0	0	0		0001.....
Global Balanced Index 9BSGS0AE	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	08/14/2020....	08/13/2021....	9,278	3,632,059	391.47.....	77,730	0	0	107,638		107,638	(13,233)	0	0	0	0		0001.....
Global Balanced Index 9BSGS0AA	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	07/14/2020....	07/14/2021....	3,143	1,222,438	388.94.....	26,161	0	0	41,772		41,772	(4,132)	0	0	0	0		0001.....
Global Balanced Index 9BSGS0BI	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	11/27/2020....	11/19/2021....	7,038	2,793,664	396.94.....	60,105	0	0	65,026		65,026	(9,486)	0	0	0	0		0001.....
Global Balanced Index 9BSGS0BW	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	02/26/2021....	02/28/2022....	10,085	4,014,334	398.05.....	0	85,903	0	98,346		98,346	12,443	0	0	0	0		0001.....
Global Balanced Index 9BSGS0AT	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	10/08/2020....	09/28/2021....	13,493	5,312,734	393.74.....	106,055	0	0	142,636		142,636	(18,991)	0	0	0	0		0001.....
Global Balanced Index 9BSGS0CB	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	03/05/2021....	12/21/2021....	1,135	452,445	398.63.....	0	9,511	0	9,878		9,878	366	0	0	0	0		0001.....
Global Balanced Index 9BSGS0BC	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	11/13/2020....	10/21/2021....	293	114,686	391.42.....	3,035	0	0	3,635		3,635	(378)	0	0	0	0		0001.....

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SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of 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 Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Global Balanced Index 9BSGS0AF	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	08/21/2020....	08/20/2021....	12,379	4,839,446	390.94.....	103,561	0	0	149,556		149,556	(17,144)	0	0	0	0		0001.....
Global Balanced Index 9BSGS0BF	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	11/27/2020....	08/06/2021....	130	51,247	394.21.....	1,123	0	0	1,240		1,240	(205)	0	0	0	0		0001.....
Global Balanced Index 9BSGS0CC	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	03/05/2021....	12/28/2021....	2,198	882,805	401.64.....	0	15,584	0	16,040		16,040	456	0	0	0	0		0001.....
Global Balanced Index 9BSGS0CE	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	03/12/2021....	03/14/2022....	13,140	5,280,966	401.9.....	0	113,004	0	105,304		105,304	(7,700)	0	0	0	0		0001.....
Global Balanced Index 9BSGS0AL	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	09/04/2020....	09/07/2021....	11,599	4,537,181	391.17.....	97,548	0	0	140,575		140,575	(15,780)	0	0	0	0		0001.....
Global Balanced Index 9BSGS0BN	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	01/07/2021....	01/07/2022....	20,037	8,102,562	404.38.....	0	173,394	0	124,529		124,529	(48,865)	0	0	0	0		0001.....
Global Balanced Index 9BSGS0AJ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	08/28/2020....	07/28/2021....	944	370,596	392.58.....	7,760	0	0	9,980		9,980	(1,439)	0	0	0	0		0001.....
Global Balanced Index 9BSGS0BZ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	03/05/2021....	12/07/2021....	685	273,192	398.82.....	0	5,555	0	5,779		5,779	224	0	0	0	0		0001.....
Global Balanced Index 9BSGS0CF	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	03/19/2021....	03/21/2022....	16,000	6,419,680	401.23.....	0	137,382	0	134,278		134,278	(3,105)	0	0	0	0		0001.....
HSI Hang Seng Option 9HCTS0AA	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Citigroup..... 5493008GOWFH1UU8231....	12/14/2020....	12/14/2021....	19	501,401	26390.....	95,000	0	0	49,643		49,643	10,969	0	0	0	0		0001.....
HSI Hang Seng Option 9HMSS0AE	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653....	06/12/2020....	06/14/2021....	9	218,712	24301.....	18,000	0	0	36,032		36,032	8,154	0	0	0	0		0001.....
HSI Hang Seng Option 9HBCS0AE	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP57OUK5573....	07/14/2020....	07/14/2021....	9	229,301	25478.....	18,000	0	0	26,722		26,722	6,316	0	0	0	0		0001.....
HSI Hang Seng Option 9HMSS0AC	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653....	04/14/2020....	04/14/2021....	7	171,048	24435.....	14,000	0	0	27,297		27,297	7,216	0	0	0	0		0001.....
HSI Hang Seng Option 9HRBS0AA	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11....	09/14/2020....	09/14/2021....	15	369,604	24640.....	75,000	0	0	56,606		56,606	12,117	0	0	0	0		0001.....
HSI Hang Seng Option 9HBCS0AC	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP57OUK5573....	05/14/2020....	05/14/2021....	10	238,297	23830.....	20,000	0	0	44,644		44,644	10,125	0	0	0	0		0001.....
HSI Hang Seng Option 9HMSS0AG	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653....	11/13/2020....	11/12/2021....	18	470,823	26157.....	90,000	0	0	48,501		48,501	10,729	0	0	0	0		0001.....
HSI Hang Seng Option 9HBCS0AG	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP57OUK5573....	08/14/2020....	08/13/2021....	12	302,196	25183.....	24,000	0	0	39,263		39,263	8,952	0	0	0	0		0001.....
HSI Hang Seng Option 9HRBS0AC	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11....	10/14/2020....	10/14/2021....	21	518,009	24667.....	105,000	0	0	79,369		79,369	16,597	0	0	0	0		0001.....
MSCI Emerging Markets 9MSS0AI	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653....	01/21/2021....	01/21/2022....	2,949	4,146,500	1406.....	0	371,232	0	174,247		174,247	(196,985)	0	0	0	0		0001.....
MSCI Emerging Markets 9MCSS0AM	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYJLN8C3868....	02/19/2021....	02/18/2022....	2,625	3,753,829	1430.....	0	339,469	0	144,053		144,053	(195,416)	0	0	0	0		0001.....
MSCI Emerging Markets 9MCSS0AK	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYJLN8C3868....	10/21/2020....	10/21/2021....	3,193	3,633,347	1138.....	15,965,000	0	0	656,183		656,183	34,124	0	0	0	0		0001.....
MSCI Emerging Markets 9MSS0AC	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653....	09/21/2020....	09/21/2021....	2,906	3,168,557	1090.....	14,530,000	0	0	702,387		702,387	37,070	0	0	0	0		0001.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of 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 Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
MSCI Emerging Markets 9MCSOAG	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868....	05/21/2020....	05/21/2021....	4,048	3,764,680	930.01.....	809,600	0	0	1,557,835		1,557,835	86,369	0	0	0	0		0001.....
MSCI Emerging Markets 9MCSOAA	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Citigroup..... 5493008GOWFHX1UU8231...	08/21/2020....	08/20/2021....	3,297	3,599,829	1092.....	16,485,000	0	0	780,804		780,804	40,764	0	0	0	0		0001.....
MSCI Emerging Markets 9MCSOAE	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868....	04/21/2020....	04/21/2021....	3,561	3,127,413	878.24.....	712,200	0	0	1,556,072		1,556,072	88,040	0	0	0	0		0001.....
MSCI Emerging Markets 9MRBSOAC	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11....	07/21/2020....	07/21/2021....	3,545	3,849,374	1086.....	709,000	0	0	845,822		845,822	43,961	0	0	0	0		0001.....
MSCI Emerging Markets 9MMSOAG	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	12/21/2020....	12/21/2021....	3,705	4,657,222	1257.....	18,525,000	0	0	479,176		479,176	27,065	0	0	0	0		0001.....
MSCI Emerging Markets 9MMSOAE	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	11/20/2020....	11/19/2021....	2,978	3,601,176	1209.....	14,890,000	0	0	463,523		463,523	24,243	0	0	0	0		0001.....
MSCI Emerging Markets 9MCSOAI	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868....	06/19/2020....	06/21/2021....	3,340	3,344,542	1001.....	668,000	0	0	1,053,801		1,053,801	57,566	0	0	0	0		0001.....
MSCI Emerging Markets 9MRBSOAE	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11....	03/19/2021....	03/21/2022....	2,801	3,744,489	1337.....	0	340,558	0	271,722		271,722	(68,836)	0	0	0	0		0001.....
Merrill Lynch GPA index 9GMLS0BU	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	03/05/2021....	03/07/2022....	53,823	11,475,602	213.21.....	0	312,173	0	319,888		319,888	7,715	0	0	0	0		0001.....
Merrill Lynch GPA index 9GMLS0BO	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	02/05/2021....	02/07/2022....	51,064	11,067,611	216.74.....	0	301,278	0	206,332		206,332	(94,945)	0	0	0	0		0001.....
Merrill Lynch GPA index 9GMLS0BT	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	02/05/2021....	12/07/2021....	703	149,113	212.11.....	0	5,575	0	4,097		4,097	(1,477)	0	0	0	0		0001.....
Merrill Lynch GPA index 9GMLS0BK	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	10/07/2020....	10/07/2021....	66,262	13,793,098	208.16.....	373,718	0	0	524,619		524,619	(14,302)	0	0	0	0		0001.....
Merrill Lynch GPA index 9GMLS0BP	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	02/05/2021....	05/07/2021....	1,687	340,453	201.81.....	0	25,406	0	21,662		21,662	(3,745)	0	0	0	0		0001.....
Merrill Lynch GPA index 9GMLS0BJ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	09/04/2020....	09/07/2021....	52,796	11,069,209	209.66.....	300,937	0	0	346,853		346,853	(17,860)	0	0	0	0		0001.....
Merrill Lynch GPA index 9GMLS0BB	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	04/07/2020....	04/07/2021....	70,166	14,112,488	201.13.....	382,405	0	0	948,624		948,624	40,693	0	0	0	0		0001.....
Merrill Lynch GPA index 9GMLS0BI	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	08/25/2020....	07/07/2021....	1,037	213,581	205.96.....	7,892	0	0	9,358		9,358	(64)	0	0	0	0		0001.....
Merrill Lynch GPA index 9GMLS0BF	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	07/07/2020....	07/07/2021....	58,893	12,129,602	205.96.....	328,623	0	0	531,451		531,451	(3,660)	0	0	0	0		0001.....
Merrill Lynch GPA index 9GMLS0BD	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	06/05/2020....	06/07/2021....	63,157	13,041,289	206.49.....	354,942	0	0	527,828		527,828	(5,546)	0	0	0	0		0001.....
Merrill Lynch GPA index 9GMLS0BR	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	02/05/2021....	07/07/2021....	1,097	225,938	205.96.....	0	12,484	0	9,899		9,899	(2,585)	0	0	0	0		0001.....
Merrill Lynch GPA index 9GMLS0BS	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	02/05/2021....	10/07/2021....	289	60,158	208.16.....	0	2,954	0	2,288		2,288	(665)	0	0	0	0		0001.....
Merrill Lynch GPA index 9GMLS0BC	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	05/07/2020....	05/07/2021....	71,169	14,362,616	201.81.....	389,294	0	0	913,829		913,829	33,069	0	0	0	0		0001.....
Merrill Lynch GPA index 9GMLS0BN	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	01/07/2021....	01/07/2022....	52,632	11,264,301	214.02.....	0	305,266	0	265,944		265,944	(39,321)	0	0	0	0		0001.....

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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 of 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	C o d e	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 Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Merrill Lynch GPA index 9GMLS0BQ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80...	02/05/2021...	06/07/2021....	.....641	.....132,360	206.49.....	.....0	.....6,878	.....0	.....5,357		.....5,357	.....(1,521)	.....0	.....0	.....0	.....0	.....0	0001.....
Merrill Lynch GPA index 9GMLS0BM	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80...	12/07/2020....	12/07/2021....	.....60,340	.....12,798,717	212.11.....	.....346,955	.....0	.....0	.....351,691		.....351,691	.....(20,626)	.....0	.....0	.....0	.....0	.....0	0001.....
Merrill Lynch GPA index 9GMLS0BL	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80...	11/06/2020....	11/05/2021....	.....54,548	.....11,374,349	208.52.....	.....308,196	.....0	.....0	.....430,122		.....430,122	.....(11,742)	.....0	.....0	.....0	.....0	.....0	0001.....
Merrill Lynch GPA index 9GMLS0BG	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80...	08/07/2020....	08/06/2021....	.....61,592	.....12,917,690	209.73.....	.....349,843	.....0	.....0	.....382,320		.....382,320	.....(23,847)	.....0	.....0	.....0	.....0	.....0	0001.....
PIMCO US Fundamental Balanced 9DMSS0AU	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	11/20/2020....	11/19/2021....	.....5,538	.....1,609,509	290.63.....	.....33,616	.....0	.....0	.....11,859		.....11,859	.....(30,076)	.....0	.....0	.....0	.....0	.....0	0001.....
PIMCO US Fundamental Balanced 9DMSS0AD	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	08/07/2020....	08/06/2021....	.....9,234	.....2,662,439	288.33.....	.....55,681	.....0	.....0	.....15,884		.....15,884	.....(58,646)	.....0	.....0	.....0	.....0	.....0	0001.....
PIMCO US Fundamental Balanced 9DMSS0BC	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	01/21/2021....	01/21/2022....	.....5,611	.....1,642,227	292.68.....	.....0	.....34,339	.....0	.....11,893		.....11,893	.....(22,446)	.....0	.....0	.....0	.....0	.....0	0001.....
PIMCO US Fundamental Balanced 9DMSS0BL	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	03/12/2021....	03/14/2022....	.....7,317	.....2,083,882	284.8.....	.....0	.....43,536	.....0	.....37,330		.....37,330	.....(6,206)	.....0	.....0	.....0	.....0	.....0	0001.....
PIMCO US Fundamental Balanced 9DMSS0AE	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	08/14/2020....	08/13/2021....	.....9,868	.....2,843,366	288.14.....	.....59,424	.....0	.....0	.....18,332		.....18,332	.....(63,134)	.....0	.....0	.....0	.....0	.....0	0001.....
PIMCO US Fundamental Balanced 9DMSS0BH	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	02/19/2021....	09/28/2021....	.....4,594	.....1,324,634	288.34.....	.....0	.....27,518	.....0	.....10,592		.....10,592	.....(16,926)	.....0	.....0	.....0	.....0	.....0	0001.....
PIMCO US Fundamental Balanced 9DMSS0AV	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	11/27/2020....	11/26/2021....	.....8,149	.....2,377,471	291.75.....	.....49,709	.....0	.....0	.....15,645		.....15,645	.....(41,600)	.....0	.....0	.....0	.....0	.....0	0001.....
PIMCO US Fundamental Balanced 9DMSS0AF	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	08/21/2020....	08/20/2021....	.....6,924	.....1,998,682	288.66.....	.....41,752	.....0	.....0	.....12,399		.....12,399	.....(42,877)	.....0	.....0	.....0	.....0	.....0	0001.....
PIMCO US Fundamental Balanced 9DMSS0BF	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	02/12/2021....	02/14/2022....	.....9,444	.....2,754,720	291.69.....	.....0	.....57,608	.....0	.....23,964		.....23,964	.....(33,644)	.....0	.....0	.....0	.....0	.....0	0001.....
PIMCO US Fundamental Balanced 9DMSS0AL	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	09/14/2020....	09/14/2021....	.....8,256	.....2,389,782	289.46.....	.....49,949	.....0	.....0	.....15,211		.....15,211	.....(48,444)	.....0	.....0	.....0	.....0	.....0	0001.....
PIMCO US Fundamental Balanced 9DMSS0BB	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	01/14/2021....	01/14/2022....	.....5,085	.....1,487,769	292.58.....	.....0	.....31,069	.....0	.....10,641		.....10,641	.....(20,428)	.....0	.....0	.....0	.....0	.....0	0001.....
PIMCO US Fundamental Balanced 9DMSS0AS	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	11/06/2020....	11/05/2021....	.....7,997	.....2,305,375	288.28.....	.....48,222	.....0	.....0	.....21,559		.....21,559	.....(49,117)	.....0	.....0	.....0	.....0	.....0	0001.....
PIMCO US Fundamental Balanced 9DMSS0AH	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	08/25/2020....	07/14/2021....	.....1,951	.....554,162	284.04.....	.....16,716	.....0	.....0	.....5,734		.....5,734	.....(15,633)	.....0	.....0	.....0	.....0	.....0	0001.....
PIMCO US Fundamental Balanced 9DMSS0AI	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	08/25/2020....	07/28/2021....	.....387	.....110,717	286.09.....	.....2,897	.....0	.....0	.....897		.....897	.....(2,788)	.....0	.....0	.....0	.....0	.....0	0001.....
PIMCO US Fundamental Balanced 9DMSS0AW	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	12/07/2020....	12/07/2021....	.....8,926	.....2,609,338	292.33.....	.....54,538	.....0	.....0	.....16,710		.....16,710	.....(44,126)	.....0	.....0	.....0	.....0	.....0	0001.....
PIMCO US Fundamental Balanced 9DMSS0BD	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	01/28/2021....	01/28/2022....	.....4,135	.....1,203,244	290.99.....	.....0	.....25,141	.....0	.....10,748		.....10,748	.....(14,393)	.....0	.....0	.....0	.....0	.....0	0001.....
PIMCO US Fundamental Balanced 9DMSS0BK	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	03/05/2021....	03/07/2022....	.....19,840	.....5,661,741	285.37.....	.....0	.....118,246	.....0	.....95,431		.....95,431	.....(22,815)	.....0	.....0	.....0	.....0	.....0	0001.....
PIMCO US Fundamental Balanced 9DMSS0BJ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	02/26/2021....	02/28/2022....9,5222,715,198	285.15.....056,751046,150	46,150(10,602)00000	0001.....

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SCHEDULE DB - PART A - SECTION 1

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PIMCO US Fundamental Balanced 9DMSS0AA	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPF GFNF3BB653...	07/14/2020...	07/14/2021...	984	279,495	284.04.....	5,845	0	0	2,892		2,892	(7,884)	0	0	0	0		0001.....
PIMCO US Fundamental Balanced 9DMSS0BE	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPF GFNF3BB653...	02/05/2021...	02/07/2022...	8,588	2,501,427	291.27.....	0	52,301	0	22,317		22,317	(29,984)	0	0	0	0		0001.....
PIMCO US Fundamental Balanced 9DMSS0AP	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPF GFNF3BB653...	10/14/2020...	10/14/2021...	6,336	1,838,074	290.1.....	38,415	0	0	12,434		12,434	(35,608)	0	0	0	0		0001.....
PIMCO US Fundamental Balanced 9DMSS0AC	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPF GFNF3BB653...	07/28/2020...	07/28/2021...	3,473	993,591	286.09.....	20,769	0	0	8,054		8,054	(25,017)	0	0	0	0		0001.....
PIMCO US Fundamental Balanced 9DMSS0AR	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPF GFNF3BB653...	10/28/2020...	10/28/2021...	10,193	2,896,749	284.19.....	60,546	0	0	42,450		42,450	(74,905)	0	0	0	0		0001.....
PIMCO US Fundamental Balanced 9DMSS0BM	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPF GFNF3BB653...	03/19/2021...	03/21/2022...	9,687	2,749,364	283.82.....	0	57,444	0	54,083		54,083	(3,361)	0	0	0	0		0001.....
PIMCO US Fundamental Balanced 9DMSS0AT	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPF GFNF3BB653...	11/13/2020...	11/12/2021...	5,661	1,646,558	290.86.....	34,419	0	0	11,453		11,453	(30,385)	0	0	0	0		0001.....
PIMCO US Fundamental Balanced 9DMSS0AZ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPF GFNF3BB653...	12/28/2020...	12/28/2021...	2,819	825,770	292.93.....	17,252	0	0	5,335		5,335	(13,491)	0	0	0	0		0001.....
PIMCO US Fundamental Balanced 9DMSS0BG	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPF GFNF3BB653...	02/19/2021...	02/18/2022...	7,354	2,128,615	289.45.....	0	44,492	0	23,573		23,573	(20,919)	0	0	0	0		0001.....
PIMCO US Fundamental Balanced 9DMSS0AX	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPF GFNF3BB653...	12/14/2020...	12/14/2021...	13,023	3,805,451	292.21.....	79,571	0	0	25,433		25,433	(64,830)	0	0	0	0		0001.....
PIMCO US Fundamental Balanced 9DMSS0BA	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPF GFNF3BB653...	01/07/2021...	01/07/2022...	11,816	3,474,849	294.08.....	0	72,668	0	20,281		20,281	(52,387)	0	0	0	0		0001.....
PIMCO US Fundamental Balanced 9DMSS0AB	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPF GFNF3BB653...	07/21/2020...	07/21/2021...	3,729	1,064,294	285.41.....	22,262	0	0	9,228		9,228	(27,923)	0	0	0	0		0001.....
PIMCO US Fundamental Balanced 9DMSS0AQ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPF GFNF3BB653...	10/21/2020...	10/21/2021...	4,907	1,414,639	288.29.....	29,589	0	0	12,509		12,509	(30,274)	0	0	0	0		0001.....
PIMCO US Fundamental Balanced 9DMSS0AM	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPF GFNF3BB653...	09/21/2020...	09/21/2021...	9,733	2,795,415	287.21.....	58,398	0	0	25,257		25,257	(64,130)	0	0	0	0		0001.....
PIMCO US Fundamental Balanced 9DMSS0AN	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPF GFNF3BB653...	09/28/2020...	09/28/2021...	20,154	5,811,204	288.34.....	121,529	0	0	46,468		46,468	(125,094)	0	0	0	0		0001.....
PIMCO US Fundamental Balanced 9DMSS0AO	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPF GFNF3BB653...	10/07/2020...	10/07/2021...	30,354	8,756,218	288.47.....	183,035	0	0	71,469		71,469	(186,449)	0	0	0	0		0001.....
PIMCO US Fundamental Balanced 9DMSS0AK	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPF GFNF3BB653...	09/04/2020...	09/07/2021...	7,865	2,275,187	289.28.....	47,741	0	0	14,302		14,302	(46,721)	0	0	0	0		0001.....
PIMCO US Fundamental Balanced 9DMSS0AG	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPF GFNF3BB653...	08/25/2020...	07/07/2021...	1,977	558,028	282.26.....	19,050	0	0	7,308		7,308	(17,084)	0	0	0	0		0001.....
PIMCO US Fundamental Balanced 9DMSS0AJ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPF GFNF3BB653...	08/28/2020...	08/27/2021...	7,391	2,150,781	291.....	44,951	0	0	9,568		9,568	(39,592)	0	0	0	0		0001.....
PIMCO US Fundamental Balanced 9DMSS0AY	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPF GFNF3BB653...	12/21/2020...	12/21/2021...	8,314	2,428,270	292.07.....	50,715	0	0	16,952		16,952	(41,713)	0	0	0	0		0001.....
PIMCO US Fundamental Balanced 9DMSS0BN	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPF GFNF3BB653...	03/26/2021...	03/28/2022...	8,444	2,406,624	285.01.....	0	50,326	0	43,222		43,222	(7,104)	0	0	0	0		0001.....
PIMCO US Fundamental Balanced 9DMSS0BI	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPF GFNF3BB653...	02/19/2021...	10/28/2021...	1,567	445,326	284.19.....	0	13,743	0	6,526		6,526	(7,217)	0	0	0	0		0001.....

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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 of 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	Carrying Value	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 Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Russell 2000 FLEX Call Option 9RWXS0AA	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	03/19/2021....	03/21/2022....	.....25	.....57,189	2288.....	.....0	.....566,796	.....0	.....464,868	.....464,868	.....(151,928)	.....0	.....0	.....0	.....0	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RSGS0BE	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	12/14/2020....	12/14/2021....	.....3,483	.....6,665,974	1914.....	.....17,415,000	.....0	.....0	.....1,330,120	.....1,330,120	.....530,436	.....0	.....0	.....0	.....0	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RCS0BY	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868....	02/12/2021....	02/14/2022....	.....1,450	.....3,319,572	2289.....	.....0	.....345,900	.....0	.....226,273	.....226,273	.....(119,627)	.....0	.....0	.....0	.....0	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RMSS0CY	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653....	01/28/2021....	01/28/2022....	.....2,676	.....5,637,288	2107.....	.....0	.....610,450	.....0	.....685,187	.....685,187	.....74,737	.....0	.....0	.....0	.....0	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RMSS0CI	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653....	11/13/2020....	11/12/2021....	.....3,260	.....5,685,570	1744.....	.....16,300,000	.....0	.....0	.....1,686,425	.....1,686,425	.....597,554	.....0	.....0	.....0	.....0	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RMSS0CG	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653....	11/06/2020....	11/05/2021....	.....4,593	.....7,551,627	1644.....	.....22,965,000	.....0	.....0	.....2,776,320	.....2,776,320	.....907,392	.....0	.....0	.....0	.....0	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RBCS0DG	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	05/07/2020....	05/07/2021....	.....5,790	.....7,428,165	1283.....	.....1,158,000	.....0	.....0	.....5,422,361	.....5,422,361	.....1,382,172	.....0	.....0	.....0	.....0	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RMSS0CM	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653....	11/27/2020....	11/26/2021....	.....5,096	.....9,454,456	1855.....	.....25,480,000	.....0	.....0	.....2,168,977	.....2,168,977	.....835,113	.....0	.....0	.....0	.....0	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RBCS0DA	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	04/14/2020....	04/14/2021....	.....7,691	.....9,516,305	1237.....	.....1,538,200	.....0	.....0	.....7,556,745	.....7,556,745	.....1,866,433	.....0	.....0	.....0	.....0	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RBCS0EC	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	09/14/2020....	09/14/2021....	.....5,085	.....7,815,492	1537.....	.....25,425,000	.....0	.....0	.....3,544,315	.....3,544,315	.....1,088,449	.....0	.....0	.....0	.....0	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RBCS0DS	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	06/26/2020....	06/28/2021....	.....4,196	.....5,785,361	1379.....	.....839,200	.....0	.....0	.....3,535,400	.....3,535,400	.....964,818	.....0	.....0	.....0	.....0	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RSGS0AU	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	04/28/2020....	04/28/2021....	.....7,176	.....9,315,022	1298.....	.....1,435,200	.....0	.....0	.....6,612,066	.....6,612,066	.....1,715,326	.....0	.....0	.....0	.....0	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RBCS0DK	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	06/05/2020....	06/07/2021....	.....4,347	.....6,551,581	1507.....	.....869,400	.....0	.....0	.....3,111,064	.....3,111,064	.....966,340	.....0	.....0	.....0	.....0	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RMSS0BY	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653....	09/28/2020....	09/28/2021....	.....3,344	.....5,050,577	1510.....	.....16,720,000	.....0	.....0	.....2,418,030	.....2,418,030	.....722,576	.....0	.....0	.....0	.....0	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RBCS0DU	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	06/26/2020....	06/28/2021....	.....5,889	.....8,119,635	1379.....	.....1,177,800	.....0	.....0	.....4,961,861	.....4,961,861	.....1,354,103	.....0	.....0	.....0	.....0	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RBCS0DQ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	06/19/2020....	06/21/2021....	.....5,101	.....7,236,432	1419.....	.....1,020,200	.....0	.....0	.....4,097,462	.....4,097,462	.....1,162,544	.....0	.....0	.....0	.....0	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RMSS0CU	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653....	01/07/2021....	01/07/2022....	.....2,127	.....4,460,085	2097.....	.....0	.....424,416	.....0	.....545,633	.....545,633	.....121,217	.....0	.....0	.....0	.....0	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RMSS0DE	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653....	02/26/2021....	02/28/2022....	.....5,875	.....12,931,169	2201.....	.....0	.....1,470,088	.....0	.....1,212,146	.....1,212,146	.....(257,942)	.....0	.....0	.....0	.....0	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RMSS0CA	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653....	10/07/2020....	10/07/2021....	.....4,345	.....6,999,969	1611.....	.....21,725,000	.....0	.....0	.....2,738,417	.....2,738,417	.....886,111	.....0	.....0	.....0	.....0	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RMSS0BO	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653....	08/14/2020....	08/13/2021....	.....4,908	.....7,744,235	1578.....	.....981,600	.....0	.....0	.....3,214,883	.....3,214,883	.....1,036,153	.....0	.....0	.....0	.....0	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RMSS0CW	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653....	01/21/2021....	01/21/2022....	.....1,643	.....3,518,353	2141.....	.....0	.....347,016	.....0	.....382,214	.....382,214	.....35,198	.....0	.....0	.....0	.....0	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RMSS0DA	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653....	01/28/2021....	01/28/2022....3,3657,088,743	2107.....0767,6250861,605861,60593,980000000	0001.....

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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 or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of 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 Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Russell 2000 OTC Call Option 9RCSS0BQ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB	Int E58DKGMJYYYJLN8C3868....	01/14/2021....	01/14/2022....	2,695	5,808,668	2155.....	0	567,058	0	597,376		597,376	30,319	0	0	0	0	0001.....	
Russell 2000 OTC Call Option 9RBCS0DM	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573....	06/12/2020....	06/14/2021....	6,163	8,552,333	1388.....	1,232,600	0	5,136,453		5,136,453	1,420,096	0	0	0	0	0	0001.....	
Russell 2000 OTC Call Option 9RCSS0BU	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB	Int E58DKGMJYYYJLN8C3868....	02/12/2021....	02/14/2022....	2,883	6,600,225	2289.....	0	687,745	0	449,893		449,893	(237,852)	0	0	0	0	0001.....	
Russell 2000 OTC Call Option 9RSGS0AS	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale.	O2RNE8IBXP4R0TD8PU41....	04/28/2020....	04/28/2021....	4,300	5,581,744	1298.....	860,000	0	3,962,079		3,962,079	1,027,857	0	0	0	0	0	0001.....	
Russell 2000 OTC Call Option 9RMSS0BU	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley...	4PQUHN3JPFQFN3BB653....	09/04/2020....	09/07/2021....	4,144	6,362,283	1535.....	20,720,000	0	2,892,463		2,892,463	889,086	0	0	0	0	0	0001.....	
Russell 2000 OTC Call Option 9RMSS0BA	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley...	4PQUHN3JPFQFN3BB653....	05/28/2020....	05/28/2021....	6,921	9,694,037	1401.....	1,384,200	0	5,674,133		5,674,133	1,598,414	0	0	0	0	0	0001.....	
Russell 2000 OTC Call Option 9RBCS0DW	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573....	07/28/2020....	07/28/2021....	4,005	5,886,389	1470.....	801,000	0	3,029,545		3,029,545	889,424	0	0	0	0	0	0001.....	
Russell 2000 OTC Call Option 9RMSS0BS	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley...	4PQUHN3JPFQFN3BB653....	08/28/2020....	08/27/2021....	2,731	4,310,447	1578.....	13,655,000	0	1,792,309		1,792,309	574,528	0	0	0	0	0	0001.....	
Russell 2000 OTC Call Option 9RBCS0EM	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573....	03/26/2021....	03/28/2022....	2,749	6,106,849	2221.....	0	577,754	0	556,873		556,873	(20,881)	0	0	0	0	0001.....	
Russell 2000 OTC Call Option 9RMSS0AU	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley...	4PQUHN3JPFQFN3BB653....	05/14/2020....	05/14/2021....	7,184	8,890,559	1238.....	1,436,800	0	7,053,039		7,053,039	1,722,813	0	0	0	0	0	0001.....	
Russell 2000 OTC Call Option 9RBCS0EO	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573....	03/26/2021....	03/28/2022....	4,395	9,763,405	2221.....	0	923,692	0	890,308		890,308	(33,384)	0	0	0	0	0001.....	
Russell 2000 OTC Call Option 9RBCS0EI	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573....	11/13/2020....	11/12/2021....	5,593	9,754,416	1744.....	27,965,000	0	2,893,306		2,893,306	1,025,190	0	0	0	0	0	0001.....	
Russell 2000 OTC Call Option 9RBCS0EK	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573....	11/27/2020....	11/26/2021....	2,721	5,048,190	1855.....	13,605,000	0	1,158,121		1,158,121	445,907	0	0	0	0	0	0001.....	
Russell 2000 OTC Call Option 9RCSS0BW	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB	Int E58DKGMJYYYJLN8C3868....	02/12/2021....	02/14/2022....	2,229	5,102,983	2289.....	0	531,732	0	347,836		347,836	(183,896)	0	0	0	0	0001.....	
Russell 2000 OTC Call Option 9RMSS0BM	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley...	4PQUHN3JPFQFN3BB653....	08/14/2020....	08/13/2021....	3,943	6,221,581	1578.....	788,600	0	2,582,780		2,582,780	832,427	0	0	0	0	0	0001.....	
Russell 2000 OTC Call Option 9RMSS0DC	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley...	4PQUHN3JPFQFN3BB653....	02/05/2021....	02/07/2022....	2,007	4,482,293	2233.....	0	449,874	0	368,023		368,023	(81,851)	0	0	0	0	0001.....	
Russell 2000 OTC Call Option 9RSGS0BA	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale.	O2RNE8IBXP4R0TD8PU41....	10/21/2020....	10/21/2021....	3,728	5,978,892	1604.....	18,640,000	0	2,382,243		2,382,243	760,044	0	0	0	0	0	0001.....	
Russell 2000 OTC Call Option 9RMSS0BE	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley...	4PQUHN3JPFQFN3BB653....	07/14/2020....	07/14/2021....	3,525	5,034,617	1428.....	705,000	0	2,803,415		2,803,415	795,913	0	0	0	0	0	0001.....	
Russell 2000 OTC Call Option 9RSGS0AY	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale.	O2RNE8IBXP4R0TD8PU41....	10/14/2020....	10/14/2021....	4,822	7,819,596	1622.....	24,110,000	0	2,997,394		2,997,394	974,401	0	0	0	0	0	0001.....	
Russell 2000 OTC Call Option 9RCSS0CA	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB	Int E58DKGMJYYYJLN8C3868....	02/19/2021....	02/18/2022....	1,518	3,440,835	2267.....	0	366,594	0	256,840		256,840	(109,754)	0	0	0	0	0001.....	
Russell 2000 OTC Call Option 9RSGS0BC	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale.	O2RNE8IBXP4R0TD8PU41....	12/07/2020....	12/07/2021....	3,263	6,171,149	1891.....	16,315,000	0	1,300,322		1,300,322	509,423	0	0	0	0	0	0001.....	
Russell 2000 OTC Call Option 9RMSS0DI	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley...	4PQUHN3JPFQFN3BB653....	03/12/2021....	03/14/2022....	2,708	6,371,355	2353.....	0	631,056	0	365,108		365,108	(265,948)	0	0	0	0	0001.....	

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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 of 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	Carrying Value	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 Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Russell 2000 OTC Call Option 9RBCSODO	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	06/12/2020....	06/14/2021....	4,805	6,667,850	1388.....	961,000	0	0	4,004,650	4,004,650	1,107,181	0	0	0	0	0	0001.....	
Russell 2000 OTC Call Option 9RMSSOCO	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFNF3BB653....	12/21/2020....	12/21/2021....	2,653	5,227,285	1970.....	13,265,000	0	0	902,226	902,226	378,184	0	0	0	0	0	0001.....	
Russell 2000 OTC Call Option 9RSGSOAQ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	04/07/2020....	04/07/2021....	6,521	7,428,528	1139.....	1,304,200	0	0	7,048,981	7,048,981	1,600,197	0	0	0	0	0	0001.....	
Russell 2000 OTC Call Option 9RMSSOBG	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFNF3BB653....	07/14/2020....	07/14/2021....	7,534	10,760,511	1428.....	1,506,800	0	0	5,991,754	5,991,754	1,701,109	0	0	0	0	0	0001.....	
Russell 2000 OTC Call Option 9RMSSOCE	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFNF3BB653....	10/28/2020....	10/28/2021....	4,000	6,173,120	1543.....	20,000,000	0	0	2,782,985	2,782,985	842,062	0	0	0	0	0	0001.....	
Russell 2000 OTC Call Option 9RMSSODK	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFNF3BB653....	03/12/2021....	03/14/2022....	2,589	6,091,373	2353.....	0	603,325	0	349,064	349,064	(254,261)	0	0	0	0	0	0001.....	
Russell 2000 OTC Call Option 9RMSSOCQ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFNF3BB653....	12/28/2020....	12/28/2021....	3,789	7,563,791	1996.....	18,945,000	0	0	1,221,844	1,221,844	520,709	0	0	0	0	0	0001.....	
Russell 2000 OTC Call Option 9RCSOBS	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3863....	01/14/2021....	01/14/2022....	3,322	7,160,073	2155.....	0	698,985	0	736,358	736,358	37,372	0	0	0	0	0	0001.....	
Russell 2000 OTC Call Option 9RMSSOBK	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFNF3BB653....	07/28/2020....	07/28/2021....	5,602	8,233,596	1470.....	1,120,400	0	0	4,237,580	4,237,580	1,244,083	0	0	0	0	0	0001.....	
Russell 2000 OTC Call Option 9RBCSOEA	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	08/21/2020....	08/20/2021....	3,289	5,106,107	1552.....	16,445,000	0	0	2,236,120	2,236,120	702,381	0	0	0	0	0	0001.....	
Russell 2000 OTC Call Option 9RMSSOAY	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFNF3BB653....	05/28/2020....	05/28/2021....	3,606	5,050,816	1401.....	721,200	0	0	2,956,353	2,956,353	832,811	0	0	0	0	0	0001.....	
Russell 2000 OTC Call Option 9RCSODE	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	04/21/2020....	04/21/2021....	4,496	5,328,165	1185.....	899,200	0	0	4,651,230	4,651,230	1,093,664	0	0	0	0	0	0001.....	
Russell 2000 OTC Call Option 9RMSSOBW	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFNF3BB653....	09/14/2020....	09/14/2021....	3,759	5,777,470	1537.....	18,795,000	0	0	2,620,075	2,620,075	804,618	0	0	0	0	0	0001.....	
Russell 2000 OTC Call Option 9RSGSOAW	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	10/14/2020....	10/14/2021....	3,441	5,580,098	1622.....	17,205,000	0	0	2,138,954	2,138,954	695,337	0	0	0	0	0	0001.....	
Russell 2000 OTC Call Option 9RMSSOBI	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFNF3BB653....	07/21/2020....	07/21/2021....	3,886	5,780,464	1488.....	777,200	0	0	2,870,109	2,870,109	858,410	0	0	0	0	0	0001.....	
Russell 2000 OTC Call Option 9RMSSOCK	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFNF3BB653....	11/20/2020....	11/19/2021....	3,522	6,287,967	1785.....	17,610,000	0	0	1,701,502	1,701,502	621,508	0	0	0	0	0	0001.....	
Russell 2000 OTC Call Option 9RBCSODY	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	08/07/2020....	08/06/2021....	5,552	8,712,143	1569.....	1,110,400	0	0	3,677,367	3,677,367	1,179,261	0	0	0	0	0	0001.....	
Russell 2000 OTC Call Option 9RBCSOEE	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	09/21/2020....	09/21/2021....	4,332	6,434,103	1485.....	21,660,000	0	0	3,233,264	3,233,264	947,521	0	0	0	0	0	0001.....	
Russell 2000 OTC Call Option 9RMSSOCS	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFNF3BB653....	12/28/2020....	12/28/2021....	2,922	5,833,043	1996.....	14,610,000	0	0	942,262	942,262	401,560	0	0	0	0	0	0001.....	
Russell 2000 OTC Call Option 9RMSSOBQ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFNF3BB653....	08/28/2020....	08/27/2021....	6,072	9,583,680	1578.....	30,360,000	0	0	3,984,950	3,984,950	1,277,384	0	0	0	0	0	0001.....	
Russell 2000 OTC Call Option 9RBCSODC	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	04/14/2020....	04/14/2021....	5,011	6,200,261	1237.....	1,002,200	0	0	4,923,528	4,923,528	1,216,057	0	0	0	0	0	0001.....	
Russell 2000 OTC Call Option 9RMSSOCC	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFNF3BB653....	10/28/2020....	10/28/2021....	4,332	6,685,489	1543.....	21,660,000	0	0	3,013,972	3,013,972	911,954	0	0	0	0	0	0001.....	

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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 of 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 Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Russell 2000 OTC Call Option 9RBCS0DI	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	05/21/2020....	05/21/2021....	4,082	5,500,740	1348.....	816,400	0	0	3,560,849		3,560,849	957,503	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RMSS0AW	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653....	05/14/2020....	05/14/2021....	5,399	6,681,532	1238.....	1,079,800	0	0	5,300,579		5,300,579	1,294,748	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RMSS0DG	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653....	03/05/2021....	03/07/2022....	2,268	4,971,932	2192.....	0	513,985	0	483,544		483,544	(30,441)	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RBCS0EG	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	09/28/2020....	09/28/2021....	5,763	8,704,089	1510.....	28,815,000	0	0	4,167,197		4,167,197	1,245,277	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RMSS0BC	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653....	07/07/2020....	07/07/2021....	3,855	5,458,680	1416.....	771,000	0	0	3,109,544		3,109,544	875,003	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RSGS0BG	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	12/14/2020....	12/14/2021....	4,630	8,861,172	1914.....	23,150,000	0	0	1,768,146		1,768,146	705,116	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0XO	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	10/14/2020....	10/14/2021....	2,112	7,368,071	3489.....	10,560,000	0	0	1,182,717		1,182,717	259,705	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0DU	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653....	04/21/2020....	04/21/2021....	36,014	98,554,472	2737.....	7,202,800	0	0	44,441,446		44,441,446	7,475,003	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMLS0QQ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America. EYKN6V0ZCB8VD9IULB80....	05/07/2020....	05/07/2021....	8,188	23,591,184	2881.....	1,637,600	0	0	8,924,261		8,924,261	1,623,584	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0ZK	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	12/21/2020....	12/21/2021....	1,371	5,065,735	3695.....	405,514	0	0	579,091		579,091	134,966	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0JM	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653....	09/21/2020....	09/21/2021....	5,827	19,118,737	3281.....	29,135,000	0	0	4,270,179		4,270,179	849,469	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SCSM0BV	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868....	08/28/2020....	08/27/2021....	407	1,427,760	3508.....	16,992	0	0	15,743		15,743	9,749	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SSGS0CO	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	10/14/2020....	10/14/2021....	930	3,244,612	3489.....	4,650,000	0	0	520,676		520,676	114,343	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0YX	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	11/20/2020....	11/19/2021....	49,685	176,756,375	3558.....	248,425,000	0	0	25,698,362		25,698,362	5,672,664	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SSGS0CI	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	05/14/2020....	05/14/2021....	3,888	11,091,725	2853.....	777,600	0	0	4,348,833		4,348,833	772,247	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SCSS0HS	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868....	01/21/2021....	01/21/2022....	1,529	5,891,344	3853.....	0	458,929	0	495,220		495,220	36,291	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0IU	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653....	08/28/2020....	08/27/2021....	12,216	42,853,850	3508.....	61,080,000	0	0	6,397,907		6,397,907	1,484,095	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SSGS0CW	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	10/21/2020....	10/21/2021....	5,375	18,466,135	3436.....	26,875,000	0	0	3,265,567		3,265,567	691,831	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMLS0RC	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America. EYKN6V0ZCB8VD9IULB80....	07/21/2020....	07/21/2021....	8,611	28,048,610	3257.....	1,722,200	0	0	6,327,132		6,327,132	1,301,215	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0US	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	07/14/2020....	07/14/2021....	7,281	23,281,143	3198.....	1,456,200	0	0	5,744,009		5,744,009	1,150,234	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0HT	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653....	07/21/2020....	07/21/2021....	9,039	29,442,735	3257.....	1,807,800	0	0	6,641,615		6,641,615	1,365,891	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SCTS0AK	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Citigroup..... 5493008GOWFH1UU8231....	08/21/2020....	08/20/2021....	10,916	37,083,399	3397.....	54,580,000	0	0	6,744,317		6,744,317	1,469,779	0	0	0	0		0001.....

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SCHEDULE DB - PART A - SECTION 1

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

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S&P 500 OTC Call Option 9SMSSOAD	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	04/14/2020...	04/14/2021...	494	1,405,954	2846.....	16,450	0	0	169,033		169,033	52,591	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SCTMOAB	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Citigroup..... 5493008GOWFH1UU8231...	09/14/2020...	09/14/2021...	480	1,624,099	3384.....	19,003	0	0	100,389		100,389	35,899	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSSOFI	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	05/28/2020...	05/28/2021...	7,775	23,556,151	3030.....	1,555,000	0	0	7,342,370		7,342,370	1,429,847	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCA0AU	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	02/05/2021...	02/07/2022...	760	2,953,991	3887.....	0	134,733	0	128,702		128,702	(6,031)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMLSOSI	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	11/20/2020...	11/19/2021...	10,987	39,086,692	3558.....	54,935,000	0	0	5,682,759		5,682,759	1,254,414	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMLA0DJ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	08/14/2020...	08/13/2021...	829	2,796,093	3373.....	137,564	0	0	326,599		326,599	74,277	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMLS0RG	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	08/07/2020...	08/06/2021...	6,708	22,480,386	3351.....	1,341,600	0	0	4,385,489		4,385,489	940,866	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCA0AQ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	08/21/2020...	08/20/2021...	10,347	35,150,415	3397.....	1,701,254	0	0	3,949,471		3,949,471	936,476	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSSONE	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	02/19/2021...	02/18/2022...	5,897	23,037,869	3907.....	0	1,892,724	0	1,776,510		1,776,510	(116,214)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMLS0RU	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	09/14/2020...	09/14/2021...	7,339	24,831,800	3384.....	36,695,000	0	0	4,691,834		4,691,834	993,184	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0KR	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	12/07/2020...	12/07/2021...	2,268	8,373,365	3692.....	11,340,000	0	0	950,257		950,257	224,801	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0WY	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	09/21/2020...	09/21/2021...	4,653	15,266,772	3281.....	23,265,000	0	0	3,409,841		3,409,841	678,321	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SWFS0AB	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Wells Fargo..... KB1H1DSPRFMYMCUFXT09.	01/21/2021...	01/21/2022...	1,422	5,479,066	3853.....	0	423,131	0	460,565		460,565	37,433	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0XS	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	10/14/2020...	10/14/2021...	7,526	26,255,730	3489.....	37,630,000	0	0	4,214,550		4,214,550	925,446	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0KC	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	11/13/2020...	11/12/2021...	5,947	21,320,887	3585.....	29,735,000	0	0	2,927,489		2,927,489	659,902	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0UC	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	06/12/2020...	06/14/2021...	1,716	5,218,888	3041.....	343,200	0	0	1,604,199		1,604,199	307,887	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0JA	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	09/04/2020...	09/07/2021...	5,920	20,287,603	3427.....	29,600,000	0	0	3,544,018		3,544,018	773,895	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0XQ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	10/14/2020...	10/14/2021...	7,793	27,187,205	3489.....	38,965,000	0	0	4,364,069		4,364,069	958,278	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SCTMOAD	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Citigroup..... 5493008GOWFH1UU8231...	10/07/2020...	10/07/2021...	3,997	13,667,542	3419.....	113,454	0	0	460,970		460,970	142,794	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0JS	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	09/28/2020...	09/28/2021...	6,060	20,310,696	3352.....	30,300,000	0	0	4,073,209		4,073,209	837,668	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0EK	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	05/14/2020...	05/14/2021...	915	2,610,083	2853.....	183,000	0	0	1,023,683		1,023,683	181,752	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SWFS0AF	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Wells Fargo..... KB1H1DSPRFMYMCUFXT09.	01/28/2021...	01/28/2022...	1,341	5,078,877	3787.....	0	441,202	0	498,784		498,784	57,582	0	0	0	0		0001.....

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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 of 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 Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SMLMOAO	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80...	07/14/2020...	07/14/2021...	255	815,368	3198.....	11,973	0	0	73,256		73,256	24,392	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSSOKZ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	01/14/2021...	01/14/2022...	1,698	6,447,408	3797.....	0	511,144	0	608,948		608,948	97,803	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SSGA0AP	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41...	12/28/2020...	12/28/2021...	2,362	8,822,920	3735.....	377,613	0	0	591,680		591,680	191,815	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0IS	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	08/28/2020...	08/27/2021...	8,459	29,674,257	3508.....	42,295,000	0	0	4,430,247		4,430,247	1,027,666	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0GK	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	06/19/2020...	06/21/2021...	24,899	77,130,628	3098.....	4,979,800	0	0	21,919,982		21,919,982	4,287,889	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SUBS0AK	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	UBS..... 5493001KJTIIGC8Y1R12.....	12/21/2020...	12/21/2021...	12,200	45,078,024	3695.....	61,000,000	0	0	5,153,108		5,153,108	1,201,013	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMLA0DL	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80...	09/04/2020...	09/07/2021...	902	3,091,118	3427.....	188,554	0	0	336,753		336,753	84,043	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SWFM0AC	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Wells Fargo..... KB1H1DSPRFMYMCFXT09.	03/12/2021...	03/14/2022...	764	3,012,712	3943.....	0	23,799	0	39,169		39,169	15,370	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0VH	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	08/07/2020...	08/06/2021...	2,548	8,539,061	3351.....	509,600	0	0	1,665,806		1,665,806	357,383	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMMS0AM	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	03/26/2021...	03/28/2022...	341	1,355,318	3975.....	0	14,379	0	18,810		18,810	4,431	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0EE	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	04/28/2020...	04/28/2021...	12,678	36,302,058	2863.....	2,535,600	0	0	14,037,466		14,037,466	2,546,585	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMLS0SW	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80...	12/07/2020...	12/07/2021...	3,646	13,460,886	3692.....	18,230,000	0	0	1,527,618		1,527,618	361,386	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMLA0DK	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80...	08/28/2020...	08/27/2021...	2,068	7,254,565	3508.....	364,899	0	0	587,399		587,399	165,797	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0VP	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	08/14/2020...	08/13/2021...	6,893	23,249,055	3373.....	1,378,600	0	0	4,390,236		4,390,236	948,568	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMMS0AH	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	05/14/2020...	05/14/2021...	316	901,390	2853.....	11,905	0	0	111,242		111,242	33,758	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0YU	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	10/28/2020...	10/28/2021...	6,221	20,349,078	3271.....	31,105,000	0	0	4,682,078		4,682,078	902,708	0	0	0	0		0001.....
S&P 500 OTC Call Option 9MSA0AB	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	10/28/2020...	10/28/2021...	2,438	7,974,771	3271.....	500,009	0	0	1,491,523		1,491,523	314,890	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SCTM0AF	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Citigroup..... 5493008GOWFH1UU8231...	10/28/2020...	10/28/2021...	537	1,756,543	3271.....	17,216	0	0	80,302		80,302	35,828	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0IO	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	08/21/2020...	08/20/2021...	3,321	11,281,968	3397.....	16,605,000	0	0	2,051,839		2,051,839	447,154	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0HZ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	07/21/2020...	07/21/2021...	6,730	21,921,629	3257.....	1,346,000	0	0	4,945,024		4,945,024	1,016,976	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SWFS0BD	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Wells Fargo..... KB1H1DSPRFMYMCFXT09.	03/19/2021...	03/21/2022...	8,223	32,177,421	3913.....	0	2,497,861	0	2,559,535		2,559,535	61,674	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMLS0RK	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80...	08/07/2020...	08/06/2021...	6,913	23,167,399	3351.....	1,382,600	0	0	4,519,512		4,519,512	969,619	0	0	0	0		0001.....

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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 of 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 Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SBCA0AN	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	06/12/2020....	06/14/2021....	929	2,825,377	3041.....	191,021	0	0	548,635		548,635	67,411	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SWFS0AL	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Wells Fargo..... KB1H1DSPRFMYCMCUXF09.	02/12/2021....	02/14/2022....	1,593	6,271,322	3937.....	0	504,228	0	446,173		446,173	(58,055)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0IL	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPF GFNF3BB653....	08/21/2020....	08/20/2021....	1,242	4,219,273	3397.....	348,046	0	0	767,354		767,354	167,228	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCA0AX	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	03/26/2021....	03/28/2022....	2,190	8,704,243	3975.....	0	338,771	0	328,830		328,830	(9,941)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0OB	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPF GFNF3BB653....	03/19/2021....	03/21/2022....	17,280	67,618,368	3913.....	0	5,249,063	0	5,378,666		5,378,666	129,603	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCA0AT	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	12/21/2020....	12/21/2021....	10,531	38,911,203	3695.....	1,826,918	0	0	2,928,820		2,928,820	935,014	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SSGS0DG	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	12/21/2020....	12/21/2021....	11,855	43,803,277	3695.....	59,275,000	0	0	5,007,385		5,007,385	1,167,050	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SCTS0AU	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Citigroup..... 5493008GOWFH1UU8231...	11/06/2020....	11/05/2021....	6,777	23,783,475	3509.....	33,885,000	0	0	3,735,648		3,735,648	815,101	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0DG	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPF GFNF3BB653....	04/07/2020....	04/07/2021....	9,254	24,610,180	2659.....	1,850,800	0	0	12,145,463		12,145,463	1,974,227	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SCTS0AI	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Citigroup..... 5493008GOWFH1UU8231...	08/21/2020....	08/20/2021....	11,178	37,973,454	3397.....	55,890,000	0	0	6,906,190		6,906,190	1,505,055	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SCSMOCC	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868....	12/28/2020....	12/28/2021....	524	1,957,329	3735.....	18,779	0	0	47,473		47,473	23,723	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0HX	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPF GFNF3BB653....	07/21/2020....	07/21/2021....	10,210	33,257,033	3257.....	2,042,000	0	0	7,502,034		7,502,034	1,542,841	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0NQ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPF GFNF3BB653....	03/19/2021....	03/21/2022....	1,400	5,478,340	3913.....	0	425,614	0	435,772		435,772	10,158	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0ZL	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	12/21/2020....	12/21/2021....	64,000	236,474,880	3695.....	320,000,000	0	0	27,032,698		27,032,698	6,300,395	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SCSMOBY	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868....	11/20/2020....	11/19/2021....	301	1,070,820	3558.....	13,063	0	0	41,866		41,866	18,115	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0LF	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPF GFNF3BB653....	01/21/2021....	01/21/2022....	18,027	69,459,293	3853.....	0	5,364,129	0	5,838,677		5,838,677	474,549	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0GC	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPF GFNF3BB653....	06/19/2020....	06/21/2021....	23,655	73,277,040	3098.....	4,731,000	0	0	20,824,819		20,824,819	4,073,659	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0LB	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPF GFNF3BB653....	01/14/2021....	01/14/2022....	3,830	14,536,918	3796.....	0	1,156,395	0	1,377,587		1,377,587	221,192	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0VT	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	08/21/2020....	08/20/2021....	606	2,141,028	3533.....	122,697	0	0	302,426		302,426	71,757	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0MY	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPF GFNF3BB653....	02/19/2021....	02/18/2022....	17,318	67,656,404	3907.....	0	5,558,453	0	5,217,161		5,217,161	(341,292)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0NR	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPF GFNF3BB653....	03/19/2021....	03/21/2022....	5,340	20,895,954	3913.....	0	1,622,106	0	1,662,157		1,662,157	40,051	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0IW	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPF GFNF3BB653....	08/28/2020....	08/27/2021....	6,879	24,131,601	3508.....	34,395,000	0	0	3,602,751		3,602,751	835,715	0	0	0	0		0001.....

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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 of 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 Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SBCSOYM	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	10/21/2020....	10/21/2021....	6,684	22,963,283	3436.....	33,420,000	.....0	.....0	4,060,847		4,060,847	860,316	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCSOTG	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	05/21/2020....	05/21/2021....	22,449	66,191,101	2949.....	4,489,800	.....0	.....0	22,992,156		22,992,156	4,305,495	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSSONO	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPF GFNF3BB653....	03/05/2021....	03/07/2022....	7,417	28,495,669	3842.....	.....0	2,300,757	.....0	2,611,451		2,611,451	310,694	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9MSMOAF	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPF GFNF3BB653....	04/28/2020....	04/28/2021....	300	859,017	2863.....	10,222	.....0	.....0	26,432		26,432	15,580	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCSOTM	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	05/21/2020....	05/21/2021....	2,415	7,120,652	2949.....	483,000	.....0	.....0	2,473,431		2,473,431	463,173	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSSOLZ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPF GFNF3BB653....	02/12/2021....	02/14/2022....	5,666	22,294,747	3935.....	.....0	1,799,710	.....0	1,594,106		1,594,106	(205,604)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SSGSOCM	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	06/05/2020....	06/07/2021....	2,561	8,179,655	3194.....	512,200	.....0	.....0	2,009,152		2,009,152	420,626	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0SQ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America. EYKN6V0ZCB8VD9IULB80....	11/27/2020....	11/26/2021....	7,725	28,106,254	3638.....	38,625,000	.....0	.....0	3,520,321		3,520,321	809,709	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCSOWO	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	09/21/2020....	09/21/2021....	8,704	28,558,346	3281.....	43,520,000	.....0	.....0	6,378,521		6,378,521	1,268,882	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCA0AM	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	10/01/2020....	05/21/2021....	10,386	30,623,225	2949.....	1,791,481	.....0	.....0	6,553,534		6,553,534	628,866	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCA0AW	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	02/19/2021....	02/18/2022....	8,886	34,715,025	3907.....	.....0	1,621,517	.....0	1,455,190		1,455,190	(166,328)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSS0FC	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPF GFNF3BB653....	05/28/2020....	05/28/2021....	2,095	6,347,284	3030.....	419,000	.....0	.....0	1,978,426		1,978,426	385,277	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSS0MO	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPF GFNF3BB653....	02/19/2021....	02/18/2022....	6,946	27,136,008	3907.....	.....0	2,229,415	.....0	2,092,528		2,092,528	(136,887)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0WI	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	09/21/2020....	09/21/2021....	20,131	66,051,019	3281.....	100,655,000	.....0	.....0	14,752,527		14,752,527	2,934,726	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSS0LT	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPF GFNF3BB653....	02/12/2021....	02/14/2022....	5,828	22,932,189	3935.....	.....0	1,851,166	.....0	1,639,684		1,639,684	(211,482)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SUBSOAG	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	UBS..... 5493001KJTIIGC8Y1R12.....	12/07/2020....	12/07/2021....	6,486	23,946,053	3692.....	32,430,000	.....0	.....0	2,717,535		2,717,535	642,883	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSS0MS	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPF GFNF3BB653....	02/19/2021....	02/18/2022....	7,003	27,358,690	3907.....	.....0	2,247,710	.....0	2,109,700		2,109,700	(138,011)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0SO	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America. EYKN6V0ZCB8VD9IULB80....	11/27/2020....	11/26/2021....	6,790	24,704,396	3638.....	33,950,000	.....0	.....0	3,094,237		3,094,237	711,706	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0XY	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	10/21/2020....	10/21/2021....	24,314	83,532,206	3436.....	121,570,000	.....0	.....0	14,771,907		14,771,907	3,129,520	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SWFS0AD	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Wells Fargo..... KB1H1DSPRFMYMCUFXT09....	01/21/2021....	01/21/2022....	6,207	23,916,005	3853.....	.....0	1,846,960	.....0	2,010,355		2,010,355	163,395	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCA0AO	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	06/26/2020....	06/28/2021....	2,570	7,733,259	3009.....	484,111	.....0	.....0	1,689,709		1,689,709	209,047	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSS0EC	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPF GFNF3BB653....	04/28/2020....	04/28/2021....	19,946	57,113,177	2863.....	3,989,200	.....0	.....0	22,084,816		22,084,816	4,006,482	.....0	.....0	.....0	.....0	.....0	0001.....

QE06.19

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 of 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 Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SRBA0AO	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11....	04/28/2020....	04/28/2021....	1,442	4,129,008	2863.....	267,147	0	0	928,048		928,048	65,896	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0DE	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFNF3BB653...	04/07/2020....	04/07/2021....	4,296	11,424,825	2659.....	859,200	0	0	5,638,309		5,638,309	916,499	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0GW	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFNF3BB653...	06/26/2020....	06/28/2021....	1,822	5,482,489	3009.....	364,400	0	0	1,762,641		1,762,641	327,540	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0NX	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFNF3BB653...	03/19/2021....	03/21/2022....	6,730	26,335,163	3913.....	0	2,044,340	0	2,094,816		2,094,816	50,476	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0SY	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	04/28/2020....	04/28/2021....	9,387	26,878,642	2863.....	1,877,400	0	0	10,393,571		10,393,571	1,885,533	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0SK	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	04/14/2020....	04/14/2021....	8,526	24,265,508	2846.....	1,705,200	0	0	9,592,704		9,592,704	1,751,532	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0ZH	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	11/20/2020....	11/19/2021....	7,071	25,155,365	3558.....	35,355,000	0	0	3,657,303		3,657,303	807,314	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0ZZ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	12/21/2020....	12/21/2021....	11,669	43,116,021	3695.....	58,345,000	0	0	4,928,821		4,928,821	1,148,739	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0KV	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFNF3BB653...	12/28/2020....	12/28/2021....	7,054	26,349,229	3735.....	35,270,000	0	0	2,787,077		2,787,077	658,986	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0UK	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	06/19/2020....	06/21/2021....	6,814	21,108,000	3098.....	1,362,800	0	0	5,998,745		5,998,745	1,173,448	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0VR	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	08/14/2020....	08/13/2021....	7,104	23,960,726	3373.....	1,420,800	0	0	4,524,625		4,524,625	977,605	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SCTMOAE	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Citigroup..... 5493008GOWFH1UU8231....	10/21/2020....	10/21/2021....	493	1,693,731	3436.....	17,955	0	0	83,501		83,501	35,037	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0NI	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFNF3BB653...	02/26/2021....	02/28/2022....	5,357	20,416,331	3811.....	0	1,762,730	0	1,981,169		1,981,169	218,439	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0KN	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFNF3BB653...	11/20/2020....	11/19/2021....	7,108	25,286,994	3558.....	35,540,000	0	0	3,676,441		3,676,441	811,539	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SSGA0AK	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	09/28/2020....	09/28/2021....	2,287	7,665,109	3352.....	431,557	0	0	1,110,977		1,110,977	249,755	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0UW	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	07/21/2020....	07/21/2021....	580	1,964,802	3388.....	111,656	0	0	356,404		356,404	79,388	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0NZ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFNF3BB653...	03/19/2021....	03/21/2022....	5,519	21,596,399	3913.....	0	1,676,480	0	1,717,874		1,717,874	41,394	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0AJ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFNF3BB653...	05/28/2020....	05/28/2021....	284	860,443	3030.....	11,634	0	0	17,828		17,828	11,192	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SCSS0IH	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYJLN8C3868....	01/21/2021....	01/21/2022....	8,335	32,115,338	3853.....	0	2,480,169	0	2,699,582		2,699,582	219,413	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0FW	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFNF3BB653...	06/12/2020....	06/14/2021....	6,804	20,693,073	3041.....	1,360,800	0	0	6,360,707		6,360,707	1,220,783	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SCSM0BU	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYJLN8C3868....	08/14/2020....	08/13/2021....	522	1,760,628	3373.....	21,819	0	0	114,164		114,164	40,972	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0GS	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFNF3BB653...	06/19/2020....	06/21/2021....	33,169	102,748,938	3098.....	6,633,800	0	0	29,200,525		29,200,525	5,712,077	0	0	0	0		0001.....

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SCHEDULE DB - PART A - SECTION 1

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

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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 of 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 Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SBCA0AR	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	10/14/2020....	10/14/2021....	678	2,365,318	3489	120,392	0	0	256,898		256,898	68,750	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0SW	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	04/21/2020....	04/21/2021....	2,098	5,741,303	2737	419,600	0	0	2,588,942		2,588,942	435,457	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0GQ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	06/19/2020....	06/21/2021....	6,809	21,092,512	3098	1,361,800	0	0	5,994,343		5,994,343	1,172,587	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SCTS0AQ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Citigroup..... 5493008GOWFH1UU8231....	09/14/2020....	09/14/2021....	4,128	13,967,253	3384	20,640,000	0	0	2,639,037		2,639,037	558,641	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SSGA0AO	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	12/14/2020....	12/14/2021....	855	3,118,604	3647	144,076	0	0	267,023		267,023	82,510	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SCSS0HK	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYJLN8C3868....	04/21/2020....	04/21/2021....	693	1,972,292	2846	184,400	0	0	779,365		779,365	140,903	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0KH	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	11/20/2020....	11/19/2021....	7,516	26,738,471	3558	37,580,000	0	0	3,887,469		3,887,469	858,121	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SCSM0BW	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYJLN8C3868....	11/06/2020....	11/05/2021....	5,511	19,340,524	3509	131,511	0	0	407,233		407,233	117,956	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0HN	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	07/21/2020....	07/21/2021....	7,055	22,980,252	3257	1,411,000	0	0	5,183,825		5,183,825	1,066,087	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0GG	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	06/19/2020....	06/21/2021....	2,266	7,019,479	3098	453,200	0	0	1,994,887		1,994,887	390,231	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SRBA0AR	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	RBC Capital Markets ES7IP3U3URHIGC71XBU11....	07/07/2020....	07/07/2021....	1,061	3,337,185	3145	176,869	0	0	576,654		576,654	88,847	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0IF	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	07/21/2020....	07/21/2021....	3,042	9,908,707	3257	608,400	0	0	2,235,180		2,235,180	459,679	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMLS0TC	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	01/07/2021....	01/07/2022....	5,409	20,574,700	3804	0	1,548,308	0	1,896,971		1,896,971	348,662	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0FS	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	06/12/2020....	06/14/2021....	3,332	10,135,944	3042	666,400	0	0	3,112,657		3,112,657	597,607	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0EM	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	05/14/2020....	05/14/2021....	1,796	5,123,090	2853	359,200	0	0	2,009,424		2,009,424	356,755	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMLS0RE	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	07/21/2020....	07/21/2021....	6,821	22,218,043	3257	1,364,200	0	0	5,011,888		5,011,888	1,030,727	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0KJ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	11/20/2020....	11/19/2021....	10,562	37,574,737	3558	52,810,000	0	0	5,462,938		5,462,938	1,205,891	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMLS0SY	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	12/14/2020....	12/14/2021....	5,520	20,134,145	3647	27,600,000	0	0	2,516,242		2,516,242	570,952	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0UI	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	06/12/2020....	06/14/2021....	6,636	20,182,133	3041	1,327,200	0	0	6,203,652		6,203,652	1,190,640	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SWFM0AB	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Wells Fargo..... KB1H1DSPRFMYMCUFXT09.	03/05/2021....	03/07/2022....	4,207	16,163,042	3842	0	150,316	0	269,371		269,371	119,055	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SCSM0BQ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYJLN8C3868....	04/07/2020....	04/07/2021....	6,705	17,831,344	2659	162,211	0	0	1,321,017		1,321,017	406,185	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0IQ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	08/28/2020....	08/27/2021....	1,462	5,128,711	3508	7,310,000	0	0	765,696		765,696	177,615	0	0	0	0		0001.....

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SCHEDULE DB - PART A - SECTION 1

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

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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 of 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 Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SWFS0AH	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Wells Fargo..... KB1H1DSPRFMYMCUFXT09.	01/28/2021....	01/28/2022....	5,361	20,304,144	3787.....	0	1,763,820	0	1,994,018		1,994,018	230,198	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SUBS0AC	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	UBS..... 5493001KJTIIGC8Y1R12.....	11/06/2020....	11/05/2021....	5,816	20,410,903	3509.....	29,080,000	0	0	3,205,921		3,205,921	699,517	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0TC	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	05/21/2020....	05/21/2021....	648	1,987,060	3066.....	140,052	0	0	588,151		588,151	118,049	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SUBS0BA	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	UBS..... 5493001KJTIIGC8Y1R12.....	01/21/2021....	01/21/2022....	6,041	23,276,396	3853.....	0	1,797,565	0	1,956,590		1,956,590	159,025	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SWFS0AW	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Wells Fargo..... KB1H1DSPRFMYMCUFXT09.	03/12/2021....	03/14/2022....	11,616	45,805,837	3943.....	0	3,581,672	0	3,355,341		3,355,341	(226,331)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SUBM0AB	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	UBS..... 5493001KJTIIGC8Y1R12.....	10/14/2020....	10/14/2021....	548	1,911,791	3489.....	23,306	0	0	102,690		102,690	37,794	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0IJ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653....	08/14/2020....	08/13/2021....	6,242	21,053,330	3373.....	1,248,400	0	0	3,975,607		3,975,607	858,982	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0DM	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653....	04/21/2020....	04/21/2021....	14,912	40,807,583	2737.....	2,982,400	0	0	18,401,478		18,401,478	3,095,109	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCA0AS	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	11/27/2020....	11/26/2021....	1,956	7,116,613	3638.....	309,361	0	0	593,527		593,527	182,529	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0LL	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653....	02/05/2021....	02/07/2022....	1,452	5,643,677	3887.....	0	457,566	0	449,328		449,328	(8,238)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SWFS0AN	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Wells Fargo..... KB1H1DSPRFMYMCUFXT09.	02/19/2021....	02/18/2022....	728	2,957,849	4063.....	0	173,490	0	150,530		150,530	(22,960)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0HE	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653....	07/14/2020....	07/14/2021....	1,009	3,226,510	3198.....	201,800	0	0	795,799		795,799	159,376	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0LX	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653....	02/12/2021....	02/14/2022....	9,944	39,127,950	3935.....	0	3,158,545	0	2,797,704		2,797,704	(360,840)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS1AJ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	03/12/2021....	03/14/2022....	6,153	24,263,371	3943.....	0	1,897,213	0	1,777,325		1,777,325	(119,888)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0KX	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653....	01/07/2021....	01/07/2022....	1,845	7,017,993	3804.....	0	528,125	0	647,053		647,053	118,928	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0HI	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653....	07/14/2020....	07/14/2021....	3,912	12,508,698	3198.....	782,400	0	0	3,086,192		3,086,192	618,008	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SCSM0BX	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868....	11/13/2020....	11/12/2021....	164	587,965	3585.....	6,486	0	0	20,736		20,736	8,221	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0FE	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653....	05/28/2020....	05/28/2021....	8,165	24,737,745	3030.....	1,633,000	0	0	7,710,669		7,710,669	1,501,569	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SCSS0HQ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868....	01/14/2021....	01/14/2022....	5,954	22,598,645	3796.....	0	1,797,697	0	2,141,554		2,141,554	343,858	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0KT	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653....	12/14/2020....	12/14/2021....	1,376	5,018,946	3647.....	6,880,000	0	0	627,237		627,237	142,324	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0YO	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	10/28/2020....	10/28/2021....	5,450	17,827,114	3271.....	27,250,000	0	0	4,101,804		4,101,804	790,831	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0HG	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653....	07/14/2020....	07/14/2021....	1,940	6,203,189	3198.....	388,000	0	0	1,530,473		1,530,473	306,476	0	0	0	0		0001.....

QE06.22

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 of 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	Carrying Value	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 Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SCSMOCD	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868....	02/26/2021....	02/28/2022....	339	1,291,980	3811.....	0	11,499	0	20,599	20,599	20,599	9,100	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SBCSOVD	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	07/28/2020....	07/28/2021....	6,882	22,149,304	3218.....	1,376,400	0	0	5,322,385	5,322,385	1,064,857	0	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SMSSOID	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFNF3BB653....	07/21/2020....	07/21/2021....	7,823	25,481,858	3257.....	1,564,600	0	0	5,748,131	5,748,131	1,182,140	0	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SBCSOSQ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	04/21/2020....	04/21/2021....	7,545	20,647,345	2737.....	1,509,000	0	0	9,310,566	9,310,566	1,566,027	0	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SMSSOFU	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFNF3BB653....	06/12/2020....	06/14/2021....	527	1,603,102	3042.....	105,400	0	0	492,339	492,339	94,523	0	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SMLSOTE	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	01/21/2021....	01/21/2022....	5,364	20,667,867	3853.....	0	1,596,116	0	1,737,320	1,737,320	141,204	0	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SCSMOCA	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868....	12/14/2020....	12/14/2021....	216	787,858	3647.....	9,927	0	0	24,782	24,782	10,116	0	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SMLSORO	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	08/21/2020....	08/20/2021....	6,206	21,082,775	3397.....	31,030,000	0	0	3,834,301	3,834,301	835,603	0	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SRBA0AX	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11....	01/28/2021....	01/28/2022....	1,974	7,476,288	3787.....	0	381,298	0	464,793	464,793	83,495	0	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SMSSOFO	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFNF3BB653....	06/05/2020....	06/07/2021....	6,333	20,227,159	3194.....	1,266,600	0	0	4,968,355	4,968,355	1,040,149	0	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0ZJ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	12/21/2020....	12/21/2021....	702	2,697,589	3843.....	149,070	0	0	222,104	222,104	57,125	0	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SMLS0SG	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	11/13/2020....	11/12/2021....	7,442	26,680,686	3585.....	37,210,000	0	0	3,663,423	3,663,423	825,793	0	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0HK	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFNF3BB653....	07/21/2020....	07/21/2021....	1,354	4,410,384	3257.....	362,263	0	0	994,883	994,883	204,604	0	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SCSS0IB	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868....	01/21/2021....	01/21/2022....	7,104	27,372,209	3853.....	0	2,113,872	0	2,300,880	2,300,880	187,008	0	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0GM	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFNF3BB653....	06/19/2020....	06/21/2021....	8,501	26,333,888	3098.....	1,700,200	0	0	7,483,906	7,483,906	1,463,968	0	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SBCSOVN	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	08/14/2020....	08/13/2021....	1,792	6,044,147	3373.....	358,400	0	0	1,141,347	1,141,347	246,603	0	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0SS	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	04/21/2020....	04/21/2021....	22,036	60,302,836	2737.....	4,407,200	0	0	27,192,528	27,192,528	4,573,754	0	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SMLS0QS	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	06/19/2020....	06/21/2021....	603	1,942,655	3222.....	135,989	0	0	458,514	458,514	95,544	0	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0EI	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFNF3BB653....	05/07/2020....	05/07/2021....	6,956	20,041,558	2881.....	1,391,200	0	0	7,581,480	7,581,480	1,379,293	0	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0WA	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	09/14/2020....	09/14/2021....	6,763	22,882,881	3384.....	33,815,000	0	0	4,323,596	4,323,596	915,234	0	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0YG	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	10/21/2020....	10/21/2021....	9,132	31,373,534	3436.....	45,660,000	0	0	5,548,123	5,548,123	1,175,404	0	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0JO	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFNF3BB653....	09/21/2020....	09/21/2021....	21,203	69,568,315	3281.....	106,015,000	0	0	15,538,117	15,538,117	3,091,004	0	0	0	0	0	0	0001.....

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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 or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of 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 Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SBCSOXG	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP570UK5573....	09/28/2020....	09/28/2021....	6,976	23,380,762	3352.....	34,880,000	0	0		4,688,896	4,688,896	964,285	0	0	0	0	0001.....	
S&P 500 OTC Call Option 9SBCSOXK	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP570UK5573....	10/07/2020....	10/07/2021....	6,898	23,587,366	3419.....	34,490,000	0	0		4,249,387	4,249,387	901,622	0	0	0	0	0001.....	
S&P 500 OTC Call Option 9SMLSOSK	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America..	EYKN6V0ZCB8VD9IULB80....	11/20/2020....	11/19/2021....	12,061	42,907,490	3558.....	60,305,000	0	0		6,238,260	6,238,260	1,377,035	0	0	0	0	0001.....	
S&P 500 OTC Call Option 9SUBSOAU	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	UBS.....	5493001KJTIIGC8Y1R12....	01/07/2021....	12/21/2021....	2,068	7,641,095	3695.....	0	723,564	0		873,494	873,494	149,930	0	0	0	0	0001.....	
S&P 500 OTC Call Option 9SRBMOAG	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11....	11/27/2020....	11/26/2021....	333	1,211,571	3638.....	16,459	0	0		48,469	48,469	22,619	0	0	0	0	0001.....	
S&P 500 OTC Call Option 9SMSS0NK	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley...	4PQUHN3JPFQFN3BB653....	02/26/2021....	02/28/2022....	5,331	20,317,241	3811.....	0	1,754,175	0		1,971,553	1,971,553	217,379	0	0	0	0	0001.....	
S&P 500 OTC Call Option 9SCSA0BG	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868....	02/26/2021....	02/28/2022....	1,931	7,359,331	3811.....	0	363,549	0		457,799	457,799	94,250	0	0	0	0	0001.....	
S&P 500 OTC Call Option 9SCSA0BE	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868....	01/14/2021....	01/14/2022....	426	1,616,900	3796.....	0	71,790	0		93,140	93,140	21,351	0	0	0	0	0001.....	
S&P 500 OTC Call Option 9SCSS0IL	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868....	03/19/2021....	03/21/2022....	59,012	230,919,857	3913.....	0	17,925,792	0		18,368,393	18,368,393	442,601	0	0	0	0	0001.....	
S&P 500 OTC Call Option 9SMSS0AC	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley...	4PQUHN3JPFQFN3BB653....	03/19/2021....	03/21/2022....	10,881	42,578,441	3913.....	0	1,818,106	0		2,003,218	2,003,218	185,112	0	0	0	0	0001.....	
S&P 500 OTC Call Option 9SWFS0AS	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Wells Fargo.....	KB1H1DSPRFMYMCUFXT09....	03/12/2021....	03/14/2022....	2,139	8,444,088	3948.....	0	653,964	0		612,033	612,033	(41,931)	0	0	0	0	0001.....	
S&P 500 OTC Call Option 9SSGS0CQ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale.	O2RNE8IBXP4R0TD8PU41....	10/21/2020....	10/21/2021....	650	2,322,437	3573.....	144,482	0	0		320,552	320,552	73,398	0	0	0	0	0001.....	
S&P 500 OTC Call Option 9SBCS0XI	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP570UK5573....	10/07/2020....	10/07/2021....	2,600	8,890,570	3419.....	13,000,000	0	0		1,601,683	1,601,683	339,840	0	0	0	0	0001.....	
S&P 500 OTC Call Option 9SMSS0LD	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley...	4PQUHN3JPFQFN3BB653....	01/14/2021....	01/14/2022....	7,009	26,602,940	3796.....	0	2,116,234	0		2,521,020	2,521,020	404,786	0	0	0	0	0001.....	
S&P 500 OTC Call Option 9SCTMOAG	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Citigroup.....	5493008GOWFH1UU8231....	01/14/2021....	01/14/2022....	520	1,973,681	3796.....	0	22,712	0		44,648	44,648	21,936	0	0	0	0	0001.....	
S&P 500 OTC Call Option 9SBCS0SM	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP570UK5573....	04/14/2020....	04/14/2021....	8,356	23,781,677	2846.....	1,671,200	0	0		9,401,435	9,401,435	1,716,609	0	0	0	0	0001.....	
S&P 500 OTC Call Option 9SCSS0IJ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868....	01/21/2021....	01/21/2022....	8,737	33,664,273	3853.....	0	2,599,789	0		2,829,784	2,829,784	229,996	0	0	0	0	0001.....	
S&P 500 OTC Call Option 9SMSS0ME	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley...	4PQUHN3JPFQFN3BB653....	02/19/2021....	02/18/2022....	48,493	189,448,088	3907.....	0	15,564,502	0		14,608,834	14,608,834	(955,668)	0	0	0	0	0001.....	
S&P 500 OTC Call Option 9SMSS0NM	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley...	4PQUHN3JPFQFN3BB653....	03/05/2021....	03/07/2022....	4,883	18,760,193	3842.....	0	1,514,709	0		1,719,255	1,719,255	204,546	0	0	0	0	0001.....	
S&P 500 OTC Call Option 9SBCA0AV	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP570UK5573....	02/12/2021....	02/14/2022....	593	2,333,354	3935.....	0	108,335	0		84,409	84,409	(23,926)	0	0	0	0	0001.....	
S&P 500 OTC Call Option 9SMSS0HR	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley...	4PQUHN3JPFQFN3BB653....	07/21/2020....	07/21/2021....	8,506	27,706,594	3257.....	1,701,200	0	0		6,249,981	6,249,981	1,285,349	0	0	0	0	0001.....	
S&P 500 OTC Call Option 9SCTA0AA	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Citigroup.....	5493008GOWFH1UU8231....	11/06/2020....	11/05/2021....	1,095	3,842,837	3509.....	185,230	0	0		436,907	436,907	117,994	0	0	0	0	0001.....	

QE06.24

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 of 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 Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SMSS0DK	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	04/21/2020...	04/21/2021...	58,793	160,890,572	2737.....	11,758,600	0	0	72,550,840		72,550,840	12,202,972	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SSGS0DE	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	12/14/2020...	12/14/2021...	1,300	4,743,765	3649.....	6,500,000	0	0	591,030		591,030	134,272	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SRBA0AV	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11....	09/14/2020...	09/14/2021...	978	3,309,102	3384.....	174,387	0	0	418,910		418,910	98,365	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0JE	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	09/04/2020...	09/07/2021...	5,639	19,324,627	3427.....	28,195,000	0	0	3,375,797		3,375,797	737,162	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0LJ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	01/28/2021...	01/28/2022...	6,362	24,095,312	3787.....	0	2,093,158	0	2,366,339		2,366,339	273,181	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0SI	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP57OUK5573....	04/14/2020...	04/14/2021...	8,700	24,760,722	2846.....	1,740,000	0	0	9,788,474		9,788,474	1,787,278	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0TQ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP57OUK5573....	05/21/2020...	05/21/2021...	15,209	44,843,889	2949.....	3,041,800	0	0	15,576,984		15,576,984	2,916,935	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0OF	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	03/26/2021...	03/28/2022...	5,926	23,553,124	3975.....	0	1,670,138	0	1,635,384		1,635,384	(34,754)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SRBA0AQ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11....	05/14/2020...	05/14/2021...	586	1,671,565	2853.....	108,650	0	0	413,982		413,982	33,057	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMLS0QW	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	07/07/2020...	07/07/2021...	8,227	25,876,548	3145.....	1,645,400	0	0	6,884,301		6,884,301	1,351,705	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SWFS0BF	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Wells Fargo..... KB1H1DSPRFMYCMCUXF09....	03/19/2021...	03/21/2022...	5,113	20,007,680	3913.....	0	1,553,151	0	1,591,500		1,591,500	38,348	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0XM	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP57OUK5573....	10/07/2020...	10/07/2021...	7,817	26,729,841	3419.....	39,085,000	0	0	4,815,521		4,815,521	1,021,743	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0WG	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP57OUK5573....	09/21/2020...	09/21/2021...	10,009	32,840,130	3281.....	50,045,000	0	0	7,334,859		7,334,859	1,459,127	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMLA0DI	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	06/19/2020...	06/21/2021...	10,772	33,368,855	3098.....	2,038,816	0	0	5,937,840		5,937,840	816,793	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0YC	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP57OUK5573....	10/21/2020...	10/21/2021...	12,473	42,851,740	3436.....	62,365,000	0	0	7,577,938		7,577,938	1,605,433	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0YK	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP57OUK5573....	10/21/2020...	10/21/2021...	7,375	25,337,255	3436.....	36,875,000	0	0	4,480,662		4,480,662	949,256	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SCTS0AW	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Citigroup..... 5493008GOWFH1UU8231....	11/27/2020...	11/26/2021...	7,779	28,302,725	3638.....	38,895,000	0	0	3,544,929		3,544,929	815,369	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SCSA0BF	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868....	01/21/2021...	01/21/2022...	9,199	35,444,391	3853.....	0	1,566,682	0	1,650,816		1,650,816	84,134	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SCSS0HX	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868....	01/21/2021...	01/21/2022...	5,377	20,717,957	3853.....	0	1,599,984	0	1,741,530		1,741,530	141,546	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0UM	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP57OUK5573....	06/19/2020...	06/21/2021...	5,319	16,476,879	3098.....	1,063,800	0	0	4,682,613		4,682,613	915,992	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMLS0TG	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	03/05/2021...	03/07/2022...	2,276	8,744,255	3842.....	0	706,016	0	801,357		801,357	95,340	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0LH	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	01/28/2021...	01/28/2022...	7,132	27,011,594	3787.....	0	2,346,496	0	2,652,740		2,652,740	306,244	0	0	0	0		0001.....

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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 of 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 Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SUBSOAE	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	UBS..... 5493001KJTIIGC8Y1R12.....	11/13/2020.....	11/12/2021.....	6,559	23,514,999	3585.....	32,795,000	.....0	.....0	3,228,754		3,228,754	727,811	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSSOGO	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFNF3BB653...	06/19/2020.....	06/21/2021.....	8,049	24,933,709	3098.....	1,609,800	.....0	.....0	7,085,985		7,085,985	1,386,129	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLAODM	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80...	09/21/2020.....	09/21/2021.....	10,774	35,350,140	3281.....	2,039,734	.....0	.....0	5,833,992		5,833,992	1,202,207	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSSOKL	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFNF3BB653...	11/20/2020.....	11/19/2021.....	5,648	20,092,986	3558.....	28,240,000	.....0	.....0	2,921,291		2,921,291	644,847	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCSOTS	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	05/21/2020.....	05/21/2021.....	7,709	22,730,064	2949.....	1,541,800	.....0	.....0	7,895,520		7,895,520	1,478,510	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SWFS0AJ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Wells Fargo..... KB1H1DSPRFMYMCUFXT09.	01/28/2021.....	01/28/2022.....	5,774	21,868,332	3787.....	.....0	1,899,701	.....0	2,147,633		2,147,633	247,932	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSSOMQ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFNF3BB653...	02/19/2021.....	02/18/2022.....	8,302	32,433,506	3907.....	.....0	2,664,642	.....0	2,501,032		2,501,032	(163,610)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLMOAT	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80...	02/19/2021.....	02/18/2022.....	191	746,182	3907.....	.....0	8,207	.....0	12,914		12,914	4,707	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLSORS	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80...	09/14/2020.....	09/14/2021.....	1,307	4,422,535	3384.....	6,535,000	.....0	.....0	835,353		835,353	176,849	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSSOHC	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFNF3BB653...	07/14/2020.....	07/14/2021.....	3,905	12,489,557	3198.....	781,000	.....0	.....0	3,077,601		3,077,601	616,555	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0YY	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	08/28/2020.....	08/27/2021.....	3,583	12,569,200	3508.....	17,915,000	.....0	.....0	1,876,531		1,876,531	435,291	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSSOYF	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFNF3BB653...	06/19/2020.....	06/21/2021.....	52,336	162,123,321	3098.....	10,467,200	.....0	.....0	46,074,307		46,074,307	9,012,851	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSSONV	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFNF3BB653...	03/19/2021.....	03/21/2022.....	11,203	43,838,459	3913.....	.....0	3,403,082	.....0	3,487,106		3,487,106	84,025	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLSOSM	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80...	11/20/2020.....	11/19/2021.....	26,924	95,783,207	3558.....	134,620,000	.....0	.....0	13,925,786		13,925,786	3,073,982	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SCTS0AG	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Citigroup..... 5493008GOWFH1UU8231...	08/21/2020.....	08/20/2021.....	8,582	29,154,427	3397.....	42,910,000	.....0	.....0	5,302,284		5,302,284	1,155,518	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLSORA	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80...	07/21/2020.....	07/21/2021.....	1,876	6,110,695	3257.....	375,200	.....0	.....0	1,378,435		1,378,435	283,484	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SWFS0AQ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Wells Fargo..... KB1H1DSPRFMYMCUFXT09.	03/12/2021.....	03/14/2022.....	543	2,141,234	3943.....	.....0	167,428	.....0	156,848		156,848	(10,580)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLMOAQ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80...	09/04/2020.....	09/07/2021.....	3,208	10,993,688	3427.....	92,358	.....0	.....0	365,003		365,003	108,446	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSSOMU	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFNF3BB653...	02/19/2021.....	02/18/2022.....	5,562	21,729,121	3907.....	.....0	1,785,201	.....0	1,675,589		1,675,589	(109,612)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMMSOAG	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFNF3BB653...	05/07/2020.....	05/07/2021.....	5,028	14,486,623	2881.....	153,554	.....0	.....0	1,003,913		1,003,913	305,039	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSS0EQ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFNF3BB653...	05/14/2020.....	05/14/2021.....	8,417	24,009,493	2853.....	1,683,400	.....0	.....0	9,417,216		9,417,216	1,671,942	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSSOJY	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFNF3BB653...	11/13/2020.....	11/12/2021.....	2,119	7,600,069	3587.....	10,595,00000	1,040,581		1,040,581	234,75600000	0001.....

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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 of 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	Carrying Value	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 Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SMSSOOD	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	03/19/2021...	03/21/2022...	8,248	32,275,249	3913.....	0	2,505,455	0	2,567,317	2,567,317	61,862	0	0	0	0	0	0001.....	
S&P 500 OTC Call Option 9SMSSOGY	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	06/26/2020...	06/28/2021...	14,856	44,702,447	3009.....	2,971,200	0	0	14,372,004	14,372,004	2,670,654	0	0	0	0	0	0001.....	
S&P 500 OTC Call Option 9SMSSOAL	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	01/21/2021...	01/21/2022...	278	1,071,153	3853.....	0	12,104	0	24,019	24,019	11,915	0	0	0	0	0	0001.....	
S&P 500 OTC Call Option 9SMSSOMK	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	02/19/2021...	02/18/2022...	6,919	27,030,526	3907.....	0	2,220,749	0	2,084,394	2,084,394	(136,355)	0	0	0	0	0	0001.....	
S&P 500 OTC Call Option 9SWFS0AU	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Wells Fargo..... KB1H1DSRPFMYMUCUXT09.	03/12/2021...	03/14/2022...	1,302	5,134,229	3943.....	0	401,458	0	376,089	376,089	(25,369)	0	0	0	0	0	0001.....	
S&P 500 OTC Call Option 9SUBS0AI	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	UBS..... 5493001KJTIIGC8Y1R12.....	12/21/2020...	12/21/2021...	21,980	81,214,342	3695.....	109,900,000	0	0	9,284,042	9,284,042	2,163,792	0	0	0	0	0	0001.....	
S&P 500 OTC Call Option 9SUBM0AA	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	UBS..... 5493001KJTIIGC8Y1R12.....	09/28/2020...	09/28/2021...	611	2,047,828	3352.....	30,732	0	0	95,305	95,305	43,477	0	0	0	0	0	0001.....	
S&P 500 OTC Call Option 9SBCS0TA	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573.....	05/07/2020...	05/07/2021...	6,983	20,119,350	2881.....	1,396,600	0	0	7,610,908	7,610,908	1,384,647	0	0	0	0	0	0001.....	
S&P 500 OTC Call Option 9SBCS0VB	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573.....	07/28/2020...	07/28/2021...	20,929	67,358,731	3218.....	4,185,800	0	0	16,186,020	16,186,020	3,238,360	0	0	0	0	0	0001.....	
S&P 500 OTC Call Option 9SMLS0RQ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80.....	08/21/2020...	08/20/2021...	6,487	22,037,377	3397.....	32,435,000	0	0	4,007,914	4,007,914	873,438	0	0	0	0	0	0001.....	
S&P 500 OTC Call Option 9SMSS0NC	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	02/19/2021...	02/18/2022...	5,723	22,358,101	3907.....	0	1,836,876	0	1,724,091	1,724,091	(112,785)	0	0	0	0	0	0001.....	
S&P 500 OTC Call Option 9SSGS0CR	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	10/21/2020...	10/21/2021...	1,335	4,586,473	3436.....	398,564	0	0	811,076	811,076	171,831	0	0	0	0	0	0001.....	
S&P 500 OTC Call Option 9SMSS0KP	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	11/27/2020...	11/26/2021...	1,377	5,010,008	3638.....	6,885,000	0	0	627,506	627,506	144,333	0	0	0	0	0	0001.....	
S&P 500 OTC Call Option 9SMSS0KF	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	11/20/2020...	11/19/2021...	21,025	74,797,279	3558.....	105,125,000	0	0	10,874,671	10,874,671	2,400,478	0	0	0	0	0	0001.....	
S&P 500 OTC Call Option 9SCSS0HT	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868....	01/21/2021...	01/21/2022...	65,336	251,744,182	3853.....	0	19,441,432	0	21,161,358	21,161,358	1,719,926	0	0	0	0	0	0001.....	
S&P 500 OTC Call Option 9SCTS0AM	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Citigroup..... 5493008GOWFH1UU8231...	09/14/2020...	09/14/2021...	2,556	8,648,328	3384.....	12,780,000	0	0	1,634,055	1,634,055	345,903	0	0	0	0	0	0001.....	
S&P 500 OTC Call Option 9SMSS0JG	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	09/14/2020...	09/14/2021...	4,868	16,473,117	3384.....	24,340,000	0	0	3,110,336	3,110,336	658,564	0	0	0	0	0	0001.....	
S&P 500 OTC Call Option 9SMLA0DN	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80.....	10/21/2020...	10/21/2021...	10,271	35,286,637	3436.....	1,877,231	0	0	4,525,786	4,525,786	1,136,486	0	0	0	0	0	0001.....	
S&P 500 OTC Call Option 9SMLS0RM	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80.....	08/07/2020...	08/06/2021...	3,999	13,401,769	3351.....	799,800	0	0	2,614,426	2,614,426	560,901	0	0	0	0	0	0001.....	
S&P 500 OTC Call Option 9SSGA0AJ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	06/05/2020...	06/07/2021...	804	2,567,920	3194.....	123,261	0	0	338,871	338,871	52,868	0	0	0	0	0	0001.....	
S&P 500 OTC Call Option 9SCSS0ID	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868....	01/21/2021...	01/21/2022...	7,279	28,046,497	3853.....	0	2,165,945	0	2,357,560	2,357,560	191,615	0	0	0	0	0	0001.....	
S&P 500 OTC Call Option 9SCSS0IP	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868....	03/19/2021...	03/21/2022...	16,727	65,454,424	3913.....	0	5,081,081	0	5,206,536	5,206,536	125,456	0	0	0	0	0	0001.....	

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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 of 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 Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SMLS0SE	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	11/13/2020....	11/12/2021....	6,389	22,905,523	3585.....	31,945,000	.....0	.....0	3,145,070		3,145,070	708,948	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0ZT	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	12/21/2020....	12/21/2021....	7,229	26,710,577	3695.....	36,145,000	.....0	.....0	3,053,428		3,053,428	711,649	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSS0JQ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653....	09/28/2020....	09/28/2021....	4,803	16,097,735	3352.....	24,015,000	.....0	.....0	3,228,321		3,228,321	663,914	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SCTS0AY	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Citigroup..... 5493008GOWFH1U8231....	12/14/2020....	12/14/2021....	6,671	24,332,406	3647.....	33,355,000	.....0	.....0	3,040,915		3,040,915	690,004	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSS0FG	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653....	05/28/2020....	05/28/2021....	17,023	51,575,094	3030.....	3,404,600	.....0	.....0	16,075,776		16,075,776	3,130,583	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0ZR	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	12/21/2020....	12/21/2021....	20,711	76,525,488	3695.....	103,555,000	.....0	.....0	8,748,034		8,748,034	2,038,867	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSS0LV	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653....	02/12/2021....	02/14/2022....	1,393	5,481,218	3935.....	.....0	442,463	.....0	391,915		391,915	(50,548)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0TD	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	05/21/2020....	05/21/2021....	1,586	4,676,337	2949.....	449,869	.....0	.....0	1,624,373		1,624,373	304,179	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SSG0AAL	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	10/07/2020....	10/07/2021....	956	3,268,994	3419.....	177,835	.....0	.....0	417,579		417,579	102,322	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0QY	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	07/07/2020....	07/07/2021....	6,885	21,655,528	3145.....	1,377,000	.....0	.....0	5,761,324		5,761,324	1,131,213	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0SU	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	04/21/2020....	04/21/2021....	10,013	27,401,175	2737.....	2,002,600	.....0	.....0	12,356,089		12,356,089	2,078,281	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0WU	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	09/21/2020....	09/21/2021....	7,233	23,731,907	3281.....	36,165,000	.....0	.....0	5,300,533		5,300,533	1,054,437	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0TO	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	05/21/2020....	05/21/2021....	11,289	33,285,729	2949.....	2,257,800	.....0	.....0	11,562,139		11,562,139	2,165,118	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SWFS0AA	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Wells Fargo..... KB1H1DSPRFMYMCUFXT09....	01/21/2021....	01/21/2022....	703	2,817,055	4007.....	.....0	150,062	.....0	158,472		158,472	8,410	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSS0DO	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653....	04/21/2020....	04/21/2021....	28,661	78,432,546	2737.....	5,732,200	.....0	.....0	35,367,809		35,367,809	5,948,827	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSS0NT	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653....	03/19/2021....	03/21/2022....	7,095	27,763,445	3913.....	.....0	2,155,214	.....0	2,208,428		2,208,428	53,214	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSS0LN	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653....	02/05/2021....	02/07/2022....	5,956	23,149,959	3887.....	.....0	1,876,902	.....0	1,843,111		1,843,111	(33,791)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLM0AP	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	07/21/2020....	07/21/2021....	510	1,661,223	3257.....	20,433	.....0	.....0	78,901		78,901	35,743	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SCTS0AS	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Citigroup..... 5493008GOWFH1U8231....	10/21/2020....	10/21/2021....	32,172	110,528,836	3436.....	160,860,000	.....0	.....0	19,546,014		19,546,014	4,140,945	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSS0HL	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653....	07/21/2020....	07/21/2021....	59,470	193,711,631	3257.....	11,894,000	.....0	.....0	43,696,963		43,696,963	8,986,560	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0YS	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	10/28/2020....	10/28/2021....	6,180	20,214,965	3271.....	30,900,000	.....0	.....0	4,651,220		4,651,220	896,759	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SCSS0HM	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868....	04/21/2020....	04/21/2021....	1,527	4,178,727	2737.....	496,74100	1,884,325		1,884,325	316,94100000	0001.....

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SCHEDULE DB - PART A - SECTION 1

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

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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 of 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 Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SCSA0BH	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868....	03/12/2021....	03/14/2022....	586	2,310,797	3943.....	0	103,294	0	92,556		92,556	(10,738)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMLSOSA	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	11/06/2020....	11/05/2021....	6,402	22,467,435	3509.....	32,010,000	0	0	3,528,939		3,528,939	769,998	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCM0AF	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	08/07/2020....	08/06/2021....	3,534	11,843,424	3351.....	97,109	0	0	482,675		482,675	148,301	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMLA0DH	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	10/01/2020....	04/21/2021....	10,568	28,919,966	2737.....	2,328,025	0	0	7,903,725		7,903,725	436,203	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0DY	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653....	04/21/2020....	04/21/2021....	8,300	22,713,448	2737.....	1,660,000	0	0	10,242,239		10,242,239	1,722,733	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMLA0DG	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	04/07/2020....	04/07/2021....	807	2,146,144	2659.....	155,380	0	0	628,162		628,162	26,077	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0UG	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	06/12/2020....	06/14/2021....	6,997	21,280,046	3041.....	1,399,400	0	0	6,541,133		6,541,133	1,255,411	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0OH	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653....	03/26/2021....	03/28/2022....	13,248	52,654,706	3975.....	0	3,733,713	0	3,656,018		3,656,018	(77,695)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0WK	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	09/21/2020....	09/21/2021....	7,238	23,748,312	3281.....	36,190,000	0	0	5,304,197		5,304,197	1,055,166	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0MM	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653....	02/19/2021....	02/18/2022....	9,383	36,656,660	3907.....	0	3,011,604	0	2,826,690		2,826,690	(184,914)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0TE	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	05/21/2020....	05/21/2021....	49,549	146,095,722	2949.....	9,909,800	0	0	50,747,844		50,747,844	9,503,005	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0EU	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653....	05/21/2020....	05/21/2021....	6,779	19,987,949	2949.....	1,355,800	0	0	6,943,019		6,943,019	1,300,145	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS1AF	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	02/26/2021....	02/28/2022....	6,039	23,015,535	3811.....	0	1,987,143	0	2,233,391		2,233,391	246,248	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0JU	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653....	10/28/2020....	10/28/2021....	1,917	6,270,565	3271.....	9,585,000	0	0	1,442,781		1,442,781	278,169	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0VJ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	08/14/2020....	08/13/2021....	3,309	11,162,316	3373.....	661,800	0	0	2,106,137		2,106,137	455,189	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SWFS0BB	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Wells Fargo..... KB1H1DSPRFMYMCUFXT09.	03/19/2021....	03/21/2022....	9,046	35,397,903	3913.....	0	2,747,860	0	2,815,707		2,815,707	67,847	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMLSORY	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	10/14/2020....	10/14/2021....	3,914	13,657,316	3489.....	19,570,000	0	0	2,189,612		2,189,612	480,995	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SCTS0AA	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Citigroup..... 5493008GOWFH1UU8231....	08/21/2020....	08/20/2021....	5,997	20,372,769	3397.....	29,985,000	0	0	3,705,173		3,705,173	807,463	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0KA	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653....	11/13/2020....	11/12/2021....	1,485	5,323,948	3585.....	7,425,000	0	0	731,011		731,011	164,781	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0ZP	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	12/21/2020....	12/21/2021....	5,504	20,336,840	3695.....	27,520,000	0	0	2,324,812		2,324,812	541,834	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMLS0QT	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	06/19/2020....	06/21/2021....	1,391	4,308,956	3098.....	413,224	0	0	1,224,575		1,224,575	239,546	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SWFS0AZ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Wells Fargo..... KB1H1DSPRFMYMCUFXT09.	03/19/2021....	03/21/2022....	1,317	5,153,553	3913.....	0	400,059	0	409,937		409,937	9,878	0	0	0	0		0001.....

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SCHEDULE DB - PART A - SECTION 1

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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 of 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	Carrying Value	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 Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SUBSOBC	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	UBS..... 5493001KJTIIGC8Y1R12.....	01/21/2021....	01/21/2022....	4,312	16,614,438	3853.....	0	1,283,082	0	1,396,593	1,396,593	113,510	0	0	0	0	0	0001.....	
S&P 500 OTC Call Option 9SBCSOYA	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	10/21/2020....	10/21/2021....	8,328	28,611,344	3436.....	41,640,000	0	0	5,059,655	5,059,655	1,071,919	0	0	0	0	0	0001.....	
S&P 500 OTC Call Option 9SUBSOAY	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	UBS..... 5493001KJTIIGC8Y1R12.....	01/07/2021....	01/07/2022....	3,310	12,590,545	3804.....	0	947,477	0	1,160,838	1,160,838	213,362	0	0	0	0	0	0001.....	
S&P 500 OTC Call Option 9SBCS1AN	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	03/26/2021....	03/28/2022....	9,665	38,413,929	3975.....	0	2,723,908	0	2,667,226	2,667,226	(56,682)	0	0	0	0	0	0001.....	
S&P 500 OTC Call Option 9SBCS0UA	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	05/21/2020....	05/21/2021....	7,551	22,264,199	2949.....	1,510,200	0	0	7,733,697	7,733,697	1,448,207	0	0	0	0	0	0001.....	
S&P 500 OTC Call Option 9SBCS1AL	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	03/26/2021....	03/28/2022....	1,464	5,818,727	3975.....	0	412,602	0	404,016	404,016	(8,586)	0	0	0	0	0	0001.....	
S&P 500 OTC Call Option 9SBCS0SE	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	04/14/2020....	04/14/2021....	2,889	8,223,018	2846.....	577,800	0	0	3,249,692	3,249,692	593,468	0	0	0	0	0	0001.....	
S&P 500 OTC Call Option 9SCTS0BA	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Citigroup..... 5493008GOWFH1U1U8231....	12/14/2020....	12/14/2021....	9,128	33,294,289	3647.....	45,640,000	0	0	4,160,916	4,160,916	944,139	0	0	0	0	0	0001.....	
S&P 500 OTC Call Option 9SBCS0WQ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	09/21/2020....	09/21/2021....	6,762	22,186,528	3281.....	33,810,000	0	0	4,955,372	4,955,372	985,774	0	0	0	0	0	0001.....	
S&P 500 OTC Call Option 9SWFS0BH	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Wells Fargo..... KB1H1DSPRFMYCMCFUXT09....	03/19/2021....	03/21/2022....	5,208	20,379,425	3913.....	0	1,582,009	0	1,621,070	1,621,070	39,061	0	0	0	0	0	0001.....	
S&P 500 OTC Call Option 9SSGS0CS	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	10/21/2020....	10/21/2021....	61,117	209,971,121	3436.....	305,585,000	0	0	37,131,473	37,131,473	7,866,533	0	0	0	0	0	0001.....	
S&P 500 OTC Call Option 9SMLS0QU	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	07/07/2020....	07/07/2021....	1,689	5,312,445	3145.....	337,800	0	0	1,413,345	1,413,345	277,505	0	0	0	0	0	0001.....	
S&P 500 OTC Call Option 9SMSMOAE	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653....	04/21/2020....	04/21/2021....	270	738,871	2737.....	9,811	0	0	83,725	83,725	29,600	0	0	0	0	0	0001.....	
S&P 500 OTC Call Option 9SSGA0AM	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	11/20/2020....	11/19/2021....	9,647	34,319,588	3558.....	1,588,957	0	0	3,572,788	3,572,788	1,010,090	0	0	0	0	0	0001.....	
S&P 500 OTC Call Option 9SMSSONA	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653....	02/19/2021....	02/18/2022....	5,268	20,580,548	3907.....	0	1,690,838	0	1,587,020	1,587,020	(103,818)	0	0	0	0	0	0001.....	
S&P 500 OTC Call Option 9SMLM0AN	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	06/05/2020....	06/07/2021....	3,417	10,913,659	3194.....	113,495	0	0	515,416	515,416	156,354	0	0	0	0	0	0001.....	
S&P 500 OTC Call Option 9SBCS0XA	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	09/28/2020....	09/28/2021....	1,829	6,130,076	3352.....	9,145,000	0	0	1,229,356	1,229,356	252,821	0	0	0	0	0	0001.....	
S&P 500 OTC Call Option 9SBCS0WM	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	09/21/2020....	09/21/2021....	6,664	21,864,984	3281.....	33,320,000	0	0	4,883,555	4,883,555	971,488	0	0	0	0	0	0001.....	
S&P 500 OTC Call Option 9SBCS0UQ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	07/14/2020....	07/14/2021....	11,987	38,328,672	3198.....	2,397,400	0	0	9,456,590	9,456,590	1,893,676	0	0	0	0	0	0001.....	
S&P 500 OTC Call Option 9SSGS0CY	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	10/21/2020....	10/21/2021....	7,050	24,220,698	3436.....	35,250,000	0	0	4,283,209	4,283,209	907,424	0	0	0	0	0	0001.....	
S&P 500 OTC Call Option 9SCTS0AC	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Citigroup..... 5493008GOWFH1U1U8231....	08/21/2020....	08/20/2021....	20,102	68,289,710	3397.....	100,510,000	0	0	12,419,775	12,419,775	2,706,622	0	0	0	0	0	0001.....	
S&P 500 OTC Call Option 9SBCS0TW	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	05/21/2020....	05/21/2021....	14,170	41,780,387	2949.....	2,834,000	0	0	14,512,845	14,512,845	2,717,665	0	0	0	0	0	0001.....	

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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 of 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 Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SMSS0FM	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	06/05/2020...	06/07/2021....	7,289	23,280,556	3194.....	1,457,800	0	0	5,718,355		5,718,355	1,197,165	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SRBM0AH	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11....	02/12/2021....	02/14/2022....	269	1,058,469	3935.....	0	11,115	0	17,702		17,702	6,587	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SCSM0BT	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868....	07/28/2020....	07/28/2021....	491	1,580,254	3218.....	17,383	0	0	31,694		31,694	18,739	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0TK	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	05/21/2020....	05/21/2021....	9,855	29,057,566	2949.....	1,971,000	0	0	10,093,443		10,093,443	1,890,091	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0LR	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	02/05/2021....	02/07/2022....	3,496	13,588,358	3887.....	0	1,101,687	0	1,081,853		1,081,853	(19,835)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0LP	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	02/05/2021....	02/07/2022....	5,362	20,841,182	3887.....	0	1,689,716	0	1,659,295		1,659,295	(30,421)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SCSA0BD	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868....	01/07/2021....	01/07/2022....	701	2,666,457	3804.....	0	118,126	0	144,201		144,201	26,075	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0WC	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	09/21/2020....	09/21/2021....	653	2,228,232	3412.....	149,570	0	0	402,651		402,651	86,152	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0Y1	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	10/21/2020....	10/21/2021....	8,462	29,071,709	3436.....	42,310,000	0	0	5,141,066		5,141,066	1,089,167	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SML50RW	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America... EYKN6V0ZCB8VD9IULB80....	10/07/2020....	10/07/2021....	3,348	11,448,319	3419.....	16,740,000	0	0	2,062,474		2,062,474	437,610	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0HA	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	06/26/2020....	06/28/2021....	13,908	41,849,867	3009.....	2,781,600	0	0	13,454,889		13,454,889	2,500,232	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0ZD	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	11/20/2020....	11/19/2021....	5,843	20,786,706	3558.....	29,215,000	0	0	3,022,150		3,022,150	667,110	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0DQ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	04/21/2020....	04/21/2021....	19,042	52,109,576	2737.....	3,808,400	0	0	23,497,918		23,497,918	3,952,324	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SCSM0BR	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868....	06/12/2020....	06/14/2021....	280	851,567	3041.....	11,850	0	0	96,488		96,488	29,662	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SRBA0AU	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11....	08/07/2020....	08/06/2021....	1,006	3,371,388	3351.....	164,521	0	0	405,565		405,565	88,871	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0UX	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	07/28/2020....	07/28/2021....	1,810	5,825,376	3218.....	362,000	0	0	1,399,813		1,399,813	280,063	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0NG	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	02/26/2021....	02/28/2022....	8,962	34,155,526	3811.....	0	2,948,961	0	3,314,399		3,314,399	365,437	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0GU	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	06/19/2020....	06/21/2021....	8,690	26,919,361	3098.....	1,738,000	0	0	7,650,293		7,650,293	1,496,516	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0XC	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	09/28/2020....	09/28/2021....	6,055	20,293,938	3352.....	30,275,000	0	0	4,069,848		4,069,848	836,976	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0WW	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	09/21/2020....	09/21/2021....	6,791	22,281,678	3281.....	33,955,000	0	0	4,976,624		4,976,624	990,002	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SSGS0DC	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	12/14/2020....	12/14/2021....	4,703	17,154,145	3647.....	23,515,000	0	0	2,143,820		2,143,820	486,447	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0AI	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	05/21/2020....	05/21/2021....	396	1,167,610	2949.....	14,609	0	0	92,453		92,453	37,827	0	0	0	0		0001.....

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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 of 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 Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SCT50BC	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Citigroup..... 5493008GOWFH1UU8231...	02/26/2021...	02/28/2022.....	2,737	10,431,118	3811.....	0	900,615	0	1,012,219		1,012,219	111,605	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SUBM0AC	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	UBS..... 5493001KJTIIGC8Y1R12.....	03/19/2021.....	03/21/2022.....	343	1,342,193	3913.....	0	16,119	0	24,078		24,078	7,959	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCA0AP	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	07/28/2020.....	07/28/2021.....	2,557	8,229,551	3218.....	421,342	0	0	1,317,145		1,317,145	234,788	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0EW	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653...	05/21/2020.....	05/21/2021.....	23,498	69,284,088	2949.....	4,699,600	0	0	24,066,537		24,066,537	4,506,683	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0VL	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	08/14/2020.....	08/13/2021.....	746	2,516,265	3373.....	149,200	0	0	475,030		475,030	102,646	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0UZ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	07/28/2020.....	07/28/2021.....	6,203	19,963,983	3218.....	1,240,600	0	0	4,797,261		4,797,261	959,795	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0EO	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653...	05/14/2020.....	05/14/2021.....	14,486	41,321,315	2853.....	2,897,200	0	0	16,207,413		16,207,413	2,877,480	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SUBS0AW	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	UBS..... 5493001KJTIIGC8Y1R12.....	01/07/2021.....	01/07/2022.....	5,213	19,829,157	3804.....	0	1,492,204	0	1,828,232		1,828,232	336,028	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0XE	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	09/28/2020.....	09/28/2021.....	9,046	30,318,574	3352.....	45,230,000	0	0	6,080,239		6,080,239	1,250,419	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0TU	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	05/21/2020.....	05/21/2021.....	13,104	38,637,275	2949.....	2,620,800	0	0	13,421,053		13,421,053	2,513,217	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0YW	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	11/20/2020.....	11/19/2021.....	680	2,515,891	3700.....	134,987	0	0	275,611		275,611	66,989	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMLS0TI	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZC88VD9ULB80....	03/19/2021.....	03/21/2022.....	6,762	26,460,382	3913.....	0	2,054,060	0	2,104,777		2,104,777	50,716	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SCTM0AC	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Citigroup..... 5493008GOWFH1UU8231...	09/21/2020.....	09/21/2021.....	836	2,742,966	3281.....	34,560	0	0	181,485		181,485	71,227	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0DS	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653...	04/21/2020.....	04/21/2021.....	15,957	43,667,288	2737.....	3,191,400	0	0	19,691,013		19,691,013	3,312,007	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SSGS0DA	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	10/21/2020.....	10/21/2021.....	3,977	13,663,222	3436.....	19,885,000	0	0	2,416,216		2,416,216	511,890	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0JC	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653...	09/04/2020.....	09/07/2021.....	6,775	23,217,654	3427.....	33,875,000	0	0	4,055,866		4,055,866	885,666	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SSGA0AN	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	12/07/2020.....	12/07/2021.....	838	3,093,862	3692.....	135,823	0	0	222,732		222,732	71,630	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SRBA0AT	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11....	07/21/2020.....	07/21/2021.....	10,238	33,348,237	3257.....	1,637,398	0	0	4,728,442		4,728,442	885,377	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0YQ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	10/28/2020.....	10/28/2021.....	6,144	20,097,208	3271.....	30,720,000	0	0	4,624,126		4,624,126	891,535	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0MB	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653...	02/12/2021.....	02/14/2022.....	7,492	29,479,746	3935.....	0	2,379,708	0	2,107,844		2,107,844	(271,864)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0VU	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	08/21/2020.....	08/20/2021.....	52,560	178,554,730	3397.....	262,800,000	0	0	32,473,552		32,473,552	7,076,911	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0TY	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	05/21/2020.....	05/21/2021.....	9,594	28,288,005	2949.....	1,918,800	0	0	9,826,128		9,826,128	1,840,034	0	0	0	0		0001.....

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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 of 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 Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SSGS0DI	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	12/28/2020....	12/28/2021....	1,349	5,039,001	3735.....	6,745,000	0	0	532,998		532,998	126,024	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0IY	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	09/04/2020....	09/07/2021....	2,200	7,539,312	3427.....	11,000,000	0	0	1,317,034		1,317,034	287,596	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0XU	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	10/14/2020....	10/14/2021....	6,662	23,241,520	3489.....	33,310,000	0	0	3,730,711		3,730,711	819,203	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMLS0SS	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	11/27/2020....	11/26/2021....	8,384	30,503,926	3638.....	41,920,000	0	0	3,820,631		3,820,631	878,784	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0UU	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	07/14/2020....	07/14/2021....	8,408	26,884,748	3198.....	1,681,600	0	0	6,633,103		6,633,103	1,328,275	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SRBA0AW	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11....	11/13/2020....	11/12/2021....	601	2,154,675	3585.....	97,825	0	0	201,875		201,875	59,773	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SWFM0AA	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Wells Fargo..... KB1H1DSPRFMYMCUFXT09....	02/05/2021....	02/07/2022....	3,294	12,803,218	3887.....	0	108,834	0	149,742		149,742	40,908	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMLS0RI	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	08/07/2020....	08/06/2021....	6,276	21,032,633	3351.....	1,255,200	0	0	4,103,060		4,103,060	880,273	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS1AH	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	03/12/2021....	03/14/2022....	5,079	20,028,224	3943.....	0	1,566,056	0	1,467,095		1,467,095	(98,961)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SUBS0AQ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	UBS..... 5493001KJTIIGC8Y1R12....	12/28/2020....	12/28/2021....	7,192	26,864,709	3735.....	35,960,000	0	0	2,841,602		2,841,602	671,878	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0KE	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653....	11/20/2020....	11/19/2021....	1,302	4,631,917	3558.....	360,823	0	0	673,428		673,428	148,653	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SCSM0CB	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYJLNF8C3868....	12/21/2020....	12/21/2021....	387	1,429,934	3695.....	19,017	0	0	47,741		47,741	21,320	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SRBA0AY	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11....	03/05/2021....	03/07/2022....	581	2,232,167	3842.....	0	108,258	0	129,145		129,145	20,887	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0ZB	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	11/20/2020....	11/19/2021....	5,158	18,349,791	3558.....	25,790,000	0	0	2,667,850		2,667,850	588,902	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0MD	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653....	02/19/2021....	02/18/2022....	1,202	4,695,865	3907.....	0	390,277	0	362,110		362,110	(28,167)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0IM	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653....	08/21/2020....	08/20/2021....	18,152	61,665,248	3397.....	90,760,000	0	0	11,214,991		11,214,991	2,444,066	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0FK	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653....	05/28/2020....	05/28/2021....	3,130	9,483,055	3030.....	626,000	0	0	2,955,835		2,955,835	575,617	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0UO	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	06/26/2020....	06/28/2021....	8,741	26,302,106	3009.....	1,748,200	0	0	8,456,225		8,456,225	1,571,364	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SUBS0AM	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	UBS..... 5493001KJTIIGC8Y1R12....	12/21/2020....	12/21/2021....	5,756	21,267,960	3695.....	28,780,000	0	0	2,431,253		2,431,253	566,642	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0SO	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	04/14/2020....	04/14/2021....	9,320	26,525,279	2846.....	1,864,000	0	0	10,486,043		10,486,043	1,914,647	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0WE	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	09/21/2020....	09/21/2021....	8,204	26,917,816	3281.....	41,020,000	0	0	6,012,107		6,012,107	1,195,991	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0XW	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	10/14/2020....	10/14/2021....	4,895	17,077,040	3489.....	24,475,000	0	0	2,741,193		2,741,193	601,921	0	0	0	0		0001.....

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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 of 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 Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SBCS0ZX	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP570UK5573....	12/21/2020....	12/21/2021....	12,527	46,286,263	3695.....	62,635,000	.....0	.....0	5,291,228		5,291,228	1,233,204	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SUBS0AO	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	UBS..... 5493001KJTIIGC8Y1R12.....	12/28/2020....	12/28/2021....	10,418	38,914,980	3735.....	52,090,000	.....0	.....0	4,116,214		4,116,214	973,251	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0VF	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP570UK5573....	07/28/2020....	07/28/2021....	4,442	14,296,310	3218.....	888,400	.....0	.....0	3,435,343		3,435,343	687,314	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SCSM0BZ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868....	12/07/2020....	12/07/2021....	4,285	15,820,049	3692.....	139,202	.....0	.....0	318,820		318,820	99,548	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLM0AS	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America EYKN6V0ZCB8VD9IULB80....	01/28/2021....	01/28/2022....	385	1,458,141	3787.....	.....0	14,873	.....0	30,972		30,972	16,099	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0SG	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP570UK5573....	04/14/2020....	04/14/2021....	1,962	5,583,970	2846.....	392,400	.....0	.....0	2,207,470		2,207,470	403,062	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0WS	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP570UK5573....	09/21/2020....	09/21/2021....	19,403	63,662,407	3281.....	97,015,000	.....0	.....0	14,219,030		14,219,030	2,828,597	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSS0EG	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653....	05/07/2020....	05/07/2021....	2,658	7,658,203	2881.....	531,600	.....0	.....0	2,897,006		2,897,006	527,050	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0ZV	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP570UK5573....	12/21/2020....	12/21/2021....	11,018	40,710,629	3695.....	55,090,000	.....0	.....0	4,653,848		4,653,848	1,084,652	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0UE	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP570UK5573....	06/12/2020....	06/14/2021....	12,209	37,131,354	3041.....	2,441,800	.....0	.....0	11,413,561		11,413,561	2,190,555	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SCTM0AA	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Citigroup..... 5493008GOWFHX1UU8231....	08/21/2020....	08/20/2021....	709	2,408,586	3397.....	27,219	.....0	.....0	87,208		87,208	40,347	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SRBA0AS	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11....	07/14/2020....	07/14/2021....	1,003	3,207,113	3198.....	182,807	.....0	.....0	508,590		508,590	86,144	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSS0GI	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653....	06/19/2020....	06/21/2021....	10,382	32,160,737	3098.....	2,076,400	.....0	.....0	9,139,855		9,139,855	1,787,898	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSS0GE	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653....	06/19/2020....	06/21/2021....	9,012	27,916,833	3098.....	1,802,400	.....0	.....0	7,933,768		7,933,768	1,551,968	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSS0EY	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653....	05/21/2020....	05/21/2021....	7,372	21,736,416	2949.....	1,474,400	.....0	.....0	7,550,366		7,550,366	1,413,876	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SCSS0IF	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868....	01/21/2021....	01/21/2022....	8,468	32,627,797	3853.....	.....0	2,519,745	.....0	2,742,659		2,742,659	222,914	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SCTS0BE	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Citigroup..... 5493008GOWFHX1UU8231....	03/12/2021....	03/14/2022....	8,461	33,364,600	3943.....	.....0	2,608,861	.....0	2,444,003		2,444,003	(164,857)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0VW	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP570UK5573....	08/21/2020....	08/20/2021....	24,228	82,306,392	3397.....	121,140,000	.....0	.....0	14,968,973		14,968,973	3,262,165	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SCSM0BS	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868....	06/19/2020....	06/21/2021....	497	1,539,577	3098.....	21,263	.....0	.....0	110,856		110,856	44,678	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS1AD	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP570UK5573....	01/14/2021....	01/14/2022....	5,250	19,926,585	3796.....	.....0	1,585,137	.....0	1,888,337		1,888,337	303,200	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSS0ES	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653....	05/14/2020....	05/14/2021....	12,034	34,326,985	2853.....	2,406,800	.....0	.....0	13,464,035		13,464,035	2,390,418	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS1AB	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP570UK5573....	01/14/2021....	01/14/2022....	6,923	26,276,523	3796.....0	2,090,2680	2,490,087		2,490,087	399,82000000	0001.....

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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 of 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 Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SMSS0HP	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	07/21/2020...	07/21/2021...	19,744	64,312,131	3257.....	3,948,800	0	0	14,507,362		14,507,362	2,983,532	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0FQ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	06/05/2020...	06/07/2021...	7,335	23,427,477	3194.....	1,467,000	0	0	5,754,443		5,754,443	1,204,720	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SUBSOAS	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	UBS..... 5493001KJTIIGC8Y1R12.....	12/28/2020...	12/28/2021...	6,323	23,618,681	3735.....	31,615,000	0	0	2,498,255		2,498,255	590,696	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMLS0TA	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America... EYKN6V0ZCB8VD9IULB80...	12/14/2020...	12/14/2021...	6,250	22,796,813	3647.....	31,250,000	0	0	2,849,006		2,849,006	646,458	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SWFS0AY	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Wells Fargo... KB1H1DSRPFMYMCUFXT09...	03/19/2021...	03/21/2022...	916	3,727,772	4070.....	0	199,294	0	199,192		199,192	(102)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SRBA0AP	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11.....	05/07/2020...	05/07/2021...	830	2,391,388	2881.....	148,744	0	0	544,634		544,634	43,095	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0GA	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	06/19/2020...	06/21/2021...	6,722	20,823,008	3098.....	1,344,400	0	0	5,917,752		5,917,752	1,157,604	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SCTS0AO	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Citigroup... 5493008GOWFH1UU8231...	09/14/2020...	09/14/2021...	7,077	23,945,313	3384.....	35,385,000	0	0	4,524,337		4,524,337	957,728	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0HV	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	07/21/2020...	07/21/2021...	20,763	67,631,320	3257.....	4,152,600	0	0	15,256,096		15,256,096	3,137,514	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SCSS0HZ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYJLNC83868...	01/21/2021...	01/21/2022...	20,708	79,789,374	3853.....	0	6,161,889	0	6,707,013		6,707,013	545,124	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0YE	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	10/21/2020...	10/21/2021...	15,090	51,842,600	3436.....	75,450,000	0	0	9,167,890		9,167,890	1,942,274	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0MW	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	02/19/2021...	02/18/2022...	5,647	22,061,191	3907.....	0	1,812,483	0	1,701,196		1,701,196	(111,287)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SCTS0AE	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Citigroup... 5493008GOWFH1UU8231...	08/21/2020...	08/20/2021...	7,719	26,222,678	3397.....	38,595,000	0	0	4,769,090		4,769,090	1,039,320	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SRBA0AN	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11.....	04/14/2020...	04/14/2021...	400	1,138,424	2846.....	75,592	0	0	246,094		246,094	14,701	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0JW	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	10/28/2020...	10/28/2021...	10,536	34,463,572	3271.....	52,680,000	0	0	7,929,653		7,929,653	1,528,843	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0DI	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	04/07/2020...	04/07/2021...	14,959	39,782,114	2659.....	2,991,800	0	0	19,633,022		19,633,022	3,191,318	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0WD	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	09/21/2020...	09/21/2021...	1,352	4,435,993	3281.....	409,088	0	0	990,781		990,781	197,097	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0DW	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	04/21/2020...	04/21/2021...	14,802	40,506,561	2737.....	2,960,400	0	0	18,265,738		18,265,738	3,072,277	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0IH	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	08/14/2020...	08/13/2021...	6,178	20,837,467	3373.....	1,235,600	0	0	3,934,844		3,934,844	850,175	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0EA	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	04/28/2020...	04/28/2021...	2,125	6,084,704	2863.....	425,000	0	0	2,352,864		2,352,864	426,841	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0AK	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	06/26/2020...	06/28/2021...	200	601,810	3009.....	8,486	0	0	19,391		19,391	10,342	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SUBSOAA	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	UBS..... 5493001KJTIIGC8Y1R12.....	11/06/2020...	11/05/2021...	3,047	10,693,264	3509.....	15,235,000	0	0	1,679,581		1,679,581	366,477	0	0	0	0		0001.....

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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 of 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 Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SMSSOFA	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	05/21/2020...	05/21/2021...	5,252	15,485,575	2949.....	1,050,400	0	0	5,379,073		5,379,073	1,007,281	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SCSA0BC	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	05/28/2020...	05/28/2021...	1,844	5,586,822	3030.....	298,894	0	0	1,044,719		1,044,719	118,232	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0JI	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	09/21/2020...	09/21/2021...	45,077	147,900,342	3281.....	225,385,000	0	0	33,033,614		33,033,614	6,571,390	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0MI	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	02/19/2021...	02/18/2022...	19,269	75,278,395	3907.....	0	6,184,653	0	5,804,913		5,804,913	(379,741)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMLS0SU	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America... EYKN6V0ZCB8VD9IULB80...	12/07/2020...	12/07/2021...	5,869	21,668,113	3692.....	29,345,000	0	0	2,459,021		2,459,021	581,727	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0ZF	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	11/20/2020...	11/19/2021...	5,791	20,601,714	3558.....	28,955,000	0	0	2,995,254		2,995,254	661,173	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMLM0AR	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America... EYKN6V0ZCB8VD9IULB80...	01/07/2021...	01/07/2022...	4,174	15,877,019	3804.....	0	142,885	0	241,181		241,181	98,296	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMLS0SC	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America... EYKN6V0ZCB8VD9IULB80...	11/13/2020...	11/12/2021...	7,591	27,214,874	3585.....	37,955,000	0	0	3,736,770		3,736,770	842,326	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0IB	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	07/21/2020...	07/21/2021...	23,948	78,005,820	3257.....	4,789,600	0	0	17,596,349		17,596,349	3,618,802	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0MG	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	02/19/2021...	02/18/2022...	5,394	21,072,794	3907.....	0	1,731,279	0	1,624,978		1,624,978	(106,301)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCM0AE	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	07/07/2020...	07/07/2021...	3,814	11,996,250	3145.....	128,360	0	0	744,023		744,023	222,712	0	0	0	0		0001.....
0019999999. Total-Purchased Options-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108-Call Options and Warrants.....										7,590,249,618	253,268,370	0	2,570,615,331	XXX#####	472,056,261	0	0	0	0	0	XXX	XXX
0079999999. Total-Purchased Options-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108.....										7,590,249,618	253,268,370	0	2,570,615,331	XXX#####	472,056,261	0	0	0	0	0	XXX	XXX
Total Purchased Options																						
0439999999. Total-Purchased Options-Call Options and Warrants.....										7,590,249,618	253,268,370	0	2,570,615,331	XXX#####	472,056,261	0	0	0	0	0	XXX	XXX
0499999999. Total-Purchased Options.....										7,590,249,618	253,268,370	0	2,570,615,331	XXX#####	472,056,261	0	0	0	0	0	XXX	XXX
Written Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Call Options and Warrants																						
Credit Suisse Balanced Trend 5 9CCSS0BS	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	09/14/2020...	09/13/2021...	1,192	328,575	275.65.....	5,953,743	0	0	(2,966)		(2,966)	(802)	0	0	0	0		0001.....
Credit Suisse Balanced Trend 5 9CCSS0CN	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	03/12/2021...	03/13/2022...	19,350	5,503,334	284.41.....	0	(15,815)	0	(34,902)		(34,902)	(19,087)	0	0	0	0		0001.....
Credit Suisse Balanced Trend 5 9CCSS0CB	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	12/14/2020...	12/13/2021...	15,212	4,231,218	278.15.....	75,981,109	0	0	(39,886)		(39,886)	(10,853)	0	0	0	0		0001.....
Credit Suisse Balanced Trend 5 9CCSS0BV	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	10/14/2020...	10/13/2021...	1,637	450,470	275.18.....	8,176,406	0	0	(4,881)		(4,881)	(1,361)	0	0	0	0		0001.....
Credit Suisse Balanced Trend 5 9CCSS0CH	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	01/19/2021...	01/13/2022...	10,739	3,024,102	281.6.....	0	(7,565)	0	(21,349)		(21,349)	(13,784)	0	0	0	0		0001.....
Credit Suisse Balanced Trend 5 9CCSS0BY	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	11/13/2020...	11/11/2021...	2,394	666,202	278.28.....	11,957,313	0	0	(5,514)		(5,514)	(1,479)	0	0	0	0		0001.....
Credit Suisse Balanced Trend 5 9CCSS0BD	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	05/14/2020...	05/13/2021...	730	193,428	264.97.....	142,320	0	0	(4,846)		(4,846)	(1,729)	0	0	0	0		0001.....
Credit Suisse Balanced Trend 5 9CCSS0AZ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	04/14/2020...	04/13/2021...	690	182,588	264.62.....	134,542	0	0	(4,621)		(4,621)	(1,838)	0	0	0	0		0001.....

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SCHEDULE DB - PART A - SECTION 1

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Credit Suisse Balanced Trend 5 9CCSSOCK	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868....	02/12/2021....	02/13/2022....	7,566	2,157,369	285.14.....	0	(4,586)	0	(11,362)		(11,362)	(6,776)	0	0	0	0		0001.....
Credit Suisse Balanced Trend 5 9CCSSOBG	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868....	06/12/2020....	06/13/2021....	540	142,943	264.71.....	105,273	0	0	(3,906)		(3,906)	(1,312)	0	0	0	0		0001.....
Credit Suisse Balanced Trend 5 9CCSSOCE	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868....	01/14/2021....	01/13/2022....	11,272	3,174,195	281.6.....	0	(8,316)	0	(22,408)		(22,408)	(14,092)	0	0	0	0		0001.....
Credit Suisse Balanced Trend 5 9CCSSOBO	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868....	08/14/2020....	08/12/2021....	7,341	2,001,964	272.71.....	1,430,949	0	0	(23,436)		(23,436)	(6,678)	0	0	0	0		0001.....
Credit Suisse Balanced Trend 5 9CCSSOBL	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868....	07/14/2020....	07/13/2021....	734	196,396	267.57.....	143,054	0	0	(4,055)		(4,055)	(1,283)	0	0	0	0		0001.....
HSI Hang Seng Option 9HCTS0AB	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Citigroup..... 5493008GOWFH1UU8231....	12/14/2020....	12/14/2021....	19	555,452	29234.....	73,580	0	0	(22,111)		(22,111)	(4,252)	0	0	0	0		0001.....
HSI Hang Seng Option 9HBCS0AF	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP57OUK5573....	07/14/2020....	07/14/2021....	9	253,951	28217.....	7,452	0	0	(9,325)		(9,325)	(1,750)	0	0	0	0		0001.....
HSI Hang Seng Option 9HMSS0AD	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653....	04/14/2020....	04/14/2021....	7	189,812	27116.....	6,028	0	0	(8,926)		(8,926)	(2,087)	0	0	0	0		0001.....
HSI Hang Seng Option 9HBCS0AH	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP57OUK5573....	08/14/2020....	08/13/2021....	12	335,105	27925.....	10,645	0	0	(15,768)		(15,768)	(3,208)	0	0	0	0		0001.....
HSI Hang Seng Option 9HRBS0AD	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11....	10/14/2020....	10/14/2021....	21	574,368	27351.....	83,161	0	0	(38,880)		(38,880)	(8,303)	0	0	0	0		0001.....
HSI Hang Seng Option 9HMSS0AF	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653....	06/12/2020....	06/14/2021....	9	242,399	26933.....	7,441	0	0	(15,423)		(15,423)	(3,722)	0	0	0	0		0001.....
HSI Hang Seng Option 9HRBS0AB	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11....	09/14/2020....	09/14/2021....	15	409,300	27287.....	59,650	0	0	(26,981)		(26,981)	(5,922)	0	0	0	0		0001.....
HSI Hang Seng Option 9HBCS0AD	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP57OUK5573....	05/14/2020....	05/14/2021....	10	264,463	26446.....	9,122	0	0	(19,896)		(19,896)	(5,169)	0	0	0	0		0001.....
HSI Hang Seng Option 9HMSS0AH	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653....	11/13/2020....	11/12/2021....	18	521,861	28992.....	70,447	0	0	(20,760)		(20,760)	(3,903)	0	0	0	0		0001.....
MSCI Emerging Markets 9MCSS0AH	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868....	05/21/2020....	05/21/2021....	4,048	4,071,883	1006.....	656,748	0	0	(1,255,300)		(1,255,300)	(71,939)	0	0	0	0		0001.....
MSCI Emerging Markets 9MCSS0AL	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868....	10/21/2020....	10/21/2021....	3,193	3,928,731	1230.....	15,826,200	0	0	(431,899)		(431,899)	(18,557)	0	0	0	0		0001.....
MSCI Emerging Markets 9MCSS0AN	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868....	02/19/2021....	02/18/2022....	2,625	4,057,515	1546.....	0	(199,084)	0	(71,698)		(71,698)	127,386	0	0	0	0		0001.....
MSCI Emerging Markets 9MSS0AF	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653....	11/20/2020....	11/19/2021....	2,978	3,893,229	1307.....	14,750,630	0	0	(275,314)		(275,314)	(7,778)	0	0	0	0		0001.....
MSCI Emerging Markets 9MRBS0AD	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11....	07/21/2020....	07/21/2021....	3,545	4,163,106	1174.....	554,640	0	0	(569,787)		(569,787)	(20,199)	0	0	0	0		0001.....
MSCI Emerging Markets 9MCSS0AJ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868....	06/19/2020....	06/21/2021....	3,340	3,614,782	1082.....	538,909	0	0	(796,512)		(796,512)	(40,981)	0	0	0	0		0001.....
MSCI Emerging Markets 9MSS0AJ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653....	01/21/2021....	01/21/2022....	2,949	4,482,362	1520.....	0	(211,603)	0	(83,418)		(83,418)	128,185	0	0	0	0		0001.....
MSCI Emerging Markets 9MSS0AH	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653....	12/21/2020....	12/21/2021....	3,705	5,032,613	1358.....	18,341,973	0	0	(272,305)		(272,305)	(6,481)	0	0	0	0		0001.....

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SCHEDULE DB - PART A - SECTION 1

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MSCI Emerging Markets 9MCTSOAB	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Citigroup..... 5493008GOWFH1UU8231...	08/21/2020...	08/20/2021....	3,297	3,891,779	1180.....	16,341,38300	(532,191)		(532,191)	(21,207)00000	0001.....
MSCI Emerging Markets 9MCSOAF	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	04/21/2020...	04/21/2021....	3,561	3,381,348	949.55.....	581,476	.....0	.....0	(1,302,376)		(1,302,376)	(79,166)	.....0	.....0	.....0	.....0	.....0	0001.....
MSCI Emerging Markets 9MSSOAD	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653...	09/21/2020...	09/21/2021....	2,906	3,424,576	1178.....	14,401,991	.....0	.....0	(489,887)		(489,887)	(22,308)	.....0	.....0	.....0	.....0	.....0	0001.....
MSCI Emerging Markets 9MRBSOAF	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11....	03/19/2021...	03/21/2022....	2,801	4,047,053	1445.....	.....0	(199,024)	.....0	(153,322)		(153,322)	45,702	.....0	.....0	.....0	.....0	.....0	0001.....
Russell 2000 FLEX Call Option 9RWXS0AB	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	03/19/2021...	03/21/2022....	25	58,521	2341.....	.....0	(495,514)	.....0	(353,175)		(353,175)	142,339	.....0	.....0	.....0	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RBCS0DX	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	07/28/2020...	07/28/2021....	4,005	6,041,182	1508.....	711,528	.....0	.....0	(2,880,606)		(2,880,606)	(876,262)	.....0	.....0	.....0	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RSGS0AT	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	04/28/2020...	04/28/2021....	4,300	5,727,987	1332.....	774,043	.....0	.....0	(3,815,982)		(3,815,982)	(1,021,810)	.....0	.....0	.....0	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RMSS0CZ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653....	01/28/2021...	01/28/2022....	2,676	5,773,149	2157.....	.....0	(533,268)	.....0	(599,831)		(599,831)	(66,564)	.....0	.....0	.....0	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RMSS0BV	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653....	09/04/2020...	09/07/2021....	4,144	6,513,705	1572.....	20,630,987	.....0	.....0	(2,750,046)		(2,750,046)	(872,584)	.....0	.....0	.....0	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RBCS0DL	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	06/05/2020...	06/07/2021....	4,347	6,703,596	1542.....	776,374	.....0	.....0	(2,962,441)		(2,962,441)	(952,710)	.....0	.....0	.....0	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RSGS0BB	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	10/21/2020...	10/21/2021....	3,728	6,120,593	1642.....	18,555,710	.....0	.....0	(2,252,951)		(2,252,951)	(741,577)	.....0	.....0	.....0	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RSGS0BH	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	12/14/2020...	12/14/2021....	4,630	9,041,927	1953.....	23,041,890	.....0	.....0	(1,628,595)		(1,628,595)	(677,671)	.....0	.....0	.....0	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RMSS0CF	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653....	10/28/2020...	10/28/2021....	4,000	6,263,240	1566.....	19,945,120	.....0	.....0	(2,699,595)		(2,699,595)	(831,886)	.....0	.....0	.....0	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RBCS0EL	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	11/27/2020...	11/26/2021....	2,721	5,189,029	1907.....	13,524,676	.....0	.....0	(1,043,840)		(1,043,840)	(420,587)	.....0	.....0	.....0	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RCSS0BR	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	01/14/2021...	01/14/2022....	2,695	5,985,245	2221.....	.....0	(470,631)	.....0	(492,754)		(492,754)	(22,124)	.....0	.....0	.....0	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RBCS0DV	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	06/26/2020...	06/28/2021....	5,889	8,263,327	1403.....	1,087,698	.....0	.....0	(4,820,857)		(4,820,857)	(1,344,965)	.....0	.....0	.....0	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RBCS0DZ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	08/07/2020...	08/06/2021....	5,552	8,923,841	1607.....	985,813	.....0	.....0	(3,477,281)		(3,477,281)	(1,155,327)	.....0	.....0	.....0	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RBCS0EN	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	03/26/2021...	03/28/2022....	2,749	6,272,971	2282.....	.....0	(487,972)	.....0	(469,176)		(469,176)	18,796	.....0	.....0	.....0	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RMSS0BT	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653....	08/28/2020...	08/27/2021....	2,731	4,374,243	1602.....	13,615,646	.....0	.....0	(1,732,506)		(1,732,506)	(567,064)	.....0	.....0	.....0	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RBCS0DR	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	06/19/2020...	06/21/2021....	5,101	7,411,549	1453.....	915,068	.....0	.....0	(3,925,849)		(3,925,849)	(1,150,078)	.....0	.....0	.....0	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RMSS0CR	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653....	12/28/2020...	12/28/2021....	3,789	7,740,018	2043.....	18,841,447	.....0	.....0	(1,097,120)		(1,097,120)	(478,476)	.....0	.....0	.....0	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RSGS0AZ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	10/14/2020...	10/14/2021....	4,822	7,983,014	1656.....	24,014,62100	(2,848,551)		(2,848,551)	(952,504)00000	0001.....

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SCHEDULE DB - PART A - SECTION 1
Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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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 of 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 Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Russell 2000 OTC Call Option 9RBCS0EJ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	11/13/2020....	11/12/2021....	5,593	9,946,591	1778.....	27,849,001	.....0	.....0	(2,727,676)		(2,727,676)	(995,618)	.....0	.....0	.....0	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RMSS0BR	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653....	08/28/2020....	08/27/2021....	6,072	9,815,631	1617.....	30,224,777	.....0	.....0	(3,767,864)		(3,767,864)	(1,249,829)	.....0	.....0	.....0	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RSGS0BF	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	12/14/2020....	12/14/2021....	3,483	6,875,268	1974.....	17,297,693	.....0	.....0	(1,169,992)		(1,169,992)	(495,224)	.....0	.....0	.....0	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RMSS0CJ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653....	11/13/2020....	11/12/2021....	3,260	5,856,720	1797.....	16,201,972	.....0	.....0	(1,539,328)		(1,539,328)	(570,683)	.....0	.....0	.....0	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RMSS0CL	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653....	11/20/2020....	11/19/2021....	3,522	6,415,605	1822.....	17,535,158	.....0	.....0	(1,593,200)		(1,593,200)	(600,091)	.....0	.....0	.....0	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RBCS0EF	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	09/21/2020....	09/21/2021....	4,332	6,587,889	1521.....	21,566,775	.....0	.....0	(3,087,956)		(3,087,956)	(933,019)	.....0	.....0	.....0	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RMSS0DH	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653....	03/05/2021....	03/07/2022....	2,268	5,089,778	2244.....	.....0	(447,918)	.....0	(420,359)		(420,359)	27,559	.....0	.....0	.....0	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RMSS0AZ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653....	05/28/2020....	05/28/2021....	3,606	5,198,301	1442.....	633,322	.....0	.....0	(2,810,564)		(2,810,564)	(823,158)	.....0	.....0	.....0	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RCSS0BT	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYJLN8C3868....	01/14/2021....	01/14/2022....	3,322	7,297,537	2197.....	.....0	(620,221)	.....0	(651,047)		(651,047)	(30,827)	.....0	.....0	.....0	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RMSS0BP	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653....	08/14/2020....	08/13/2021....	4,908	7,909,193	1611.....	884,961	.....0	.....0	(3,059,598)		(3,059,598)	(1,017,073)	.....0	.....0	.....0	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RMSS0AV	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653....	05/14/2020....	05/14/2021....	7,184	9,163,479	1276.....	1,276,859	.....0	.....0	(6,780,974)		(6,780,974)	(1,712,711)	.....0	.....0	.....0	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RBCS0EP	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	03/26/2021....	03/28/2022....	4,395	9,927,426	2259.....	.....0	(831,133)	.....0	(804,452)		(804,452)	26,681	.....0	.....0	.....0	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RMSS0BN	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653....	08/14/2020....	08/13/2021....	3,943	6,410,096	1626.....	681,981	.....0	.....0	(2,405,577)		(2,405,577)	(810,281)	.....0	.....0	.....0	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RMSS0CT	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653....	12/28/2020....	12/28/2021....	2,922	5,915,297	2024.....	14,558,135	.....0	.....0	(883,513)		(883,513)	(383,494)	.....0	.....0	.....0	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RMSS0AX	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653....	05/14/2020....	05/14/2021....	5,399	6,816,507	1263.....	999,689	.....0	.....0	(5,166,016)		(5,166,016)	(1,289,860)	.....0	.....0	.....0	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RCSS0BZ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYJLN8C3868....	02/12/2021....	02/14/2022....	1,450	3,368,365	2323.....	.....0	(316,349)	.....0	(202,613)		(202,613)	113,737	.....0	.....0	.....0	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RBCS0DH	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	05/07/2020....	05/07/2021....	5,790	7,603,486	1313.....	1,051,059	.....0	.....0	(5,247,454)		(5,247,454)	(1,374,967)	.....0	.....0	.....0	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RMSS0BB	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653....	05/28/2020....	05/28/2021....	6,921	9,870,453	1426.....	1,273,672	.....0	.....0	(5,499,678)		(5,499,678)	(1,587,134)	.....0	.....0	.....0	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RBCS0DF	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	04/21/2020....	04/21/2021....	4,496	5,451,760	1213.....	822,858	.....0	.....0	(4,527,652)		(4,527,652)	(1,090,579)	.....0	.....0	.....0	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RMSS0CN	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653....	11/27/2020....	11/26/2021....	5,096	9,601,934	1884.....	25,390,259	.....0	.....0	(2,048,297)		(2,048,297)	(806,878)	.....0	.....0	.....0	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RBCS0DB	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	04/14/2020....	04/14/2021....	7,691	9,812,255	1276.....	1,368,229	.....0	.....0	(7,260,807)		(7,260,807)	(1,857,940)	.....0	.....0	.....0	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RMSS0DB	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653....	01/28/2021....	01/28/2022....	3,365	7,187,977	2136.....0	(706,719)0	(800,309)		(800,309)	(93,590)00000	0001.....

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SCHEDULE DB - PART A - SECTION 1

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

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Russell 2000 OTC Call Option 9RBCS0DT	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	06/26/2020....	06/28/2021....	4,196	5,942,123	1416.....	745,461	0	0	(3,381,640)		(3,381,640)	(954,664)	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RMSS0DL	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653...	03/12/2021....	03/14/2022....	2,589	6,280,215	2426.....	0	(501,060)	0	(278,232)		(278,232)	222,828	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RMSS0BX	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653...	09/14/2020....	09/14/2021....	3,759	5,962,338	1586.....	18,688,771	0	0	(2,446,820)		(2,446,820)	(783,758)	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RBCS0ED	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	09/14/2020....	09/14/2021....	5,085	7,985,891	1570.....	25,322,639	0	0	(3,384,383)		(3,384,383)	(1,069,630)	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RMSS0CX	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653...	01/21/2021....	01/21/2022....	1,643	3,592,239	2186.....	0	(305,153)	0	(335,302)		(335,302)	(30,149)	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RMSS0DF	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653...	02/26/2021....	02/28/2022....	5,875	13,185,909	2244.....	0	(1,326,009)	0	(1,077,449)		(1,077,449)	248,560	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RBCS0EB	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	08/21/2020....	08/20/2021....	3,289	5,227,602	1589.....	16,373,004	0	0	(2,121,531)		(2,121,531)	(688,902)	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RMSS0BZ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653...	09/28/2020....	09/28/2021....	3,344	5,191,493	1552.....	16,638,473	0	0	(2,285,739)		(2,285,739)	(707,764)	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RMSS0DD	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653...	02/05/2021....	02/07/2022....	2,007	4,579,553	2282.....	0	(393,651)	0	(317,587)		(317,587)	76,064	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RSGS0AR	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	04/07/2020....	04/07/2021....	6,521	7,612,746	1167.....	1,192,756	0	0	(6,864,766)		(6,864,766)	(1,597,138)	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RBCS0EH	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	09/28/2020....	09/28/2021....	5,763	8,856,406	1537.....	28,721,236	0	0	(4,024,005)		(4,024,005)	(1,229,722)	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RCSS0BX	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYYJLN8C3868....	02/12/2021....	02/14/2022....	2,229	5,224,954	2344.....	0	(462,834)	0	(292,330)		(292,330)	170,503	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RMSS0BJ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653...	07/21/2020....	07/21/2021....	3,886	5,924,401	1525.....	693,379	0	0	(2,731,531)		(2,731,531)	(845,667)	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RCSS0BV	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYYJLN8C3868....	02/12/2021....	02/14/2022....	2,883	6,806,821	2361.....	0	(574,875)	0	(359,142)		(359,142)	215,733	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RBCS0DD	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	04/14/2020....	04/14/2021....	5,011	6,324,884	1262.....	926,985	0	0	(4,798,909)		(4,798,909)	(1,212,571)	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RMSS0CB	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653...	10/07/2020....	10/07/2021....	4,345	7,167,251	1650.....	21,627,759	0	0	(2,585,265)		(2,585,265)	(863,826)	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RSGS0AX	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	10/14/2020....	10/14/2021....	3,441	5,748,603	1671.....	17,110,682	0	0	(1,985,823)		(1,985,823)	(672,566)	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RBCS0DN	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	06/12/2020....	06/14/2021....	6,163	8,816,603	1431.....	1,085,304	0	0	(4,876,477)		(4,876,477)	(1,402,898)	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RBCS0DJ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	05/21/2020....	05/21/2021....	4,082	5,640,997	1382.....	731,127	0	0	(3,421,583)		(3,421,583)	(949,925)	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RMSS0BD	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653...	07/07/2020....	07/07/2021....	3,855	5,589,133	1450.....	693,013	0	0	(2,982,320)		(2,982,320)	(865,623)	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RMSS0CH	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653...	11/06/2020....	11/05/2021....	4,593	7,732,867	1684.....	22,857,478	0	0	(2,614,054)		(2,614,054)	(882,930)	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RMSS0BF	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653...	07/14/2020....	07/14/2021....	3,525	5,194,229	1474.....	612,398	0	0	(2,648,408)		(2,648,408)	(783,814)	0	0	0	0		0001.....

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SCHEDULE DB - PART A - SECTION 1

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Russell 2000 OTC Call Option 9RCSOCCB	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYJLN8C3868....	02/19/2021....	02/18/2022....	1,518	3,520,318	2319.....	0	(320,826)	0	(216,254)		(216,254)	104,572	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RMSSOBH	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653....	07/14/2020....	07/14/2021....	7,534	11,001,524	1460.....	1,364,332	0	0	(5,757,540)		(5,757,540)	(1,683,205)	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RBCSODP	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	06/12/2020....	06/14/2021....	4,805	6,808,541	1417.....	880,708	0	0	(3,866,186)		(3,866,186)	(1,098,206)	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RMSSOCD	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653....	10/28/2020....	10/28/2021....	4,332	6,850,581	1581.....	21,565,476	0	0	(2,861,463)		(2,861,463)	(892,926)	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RMSSODJ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653....	03/12/2021....	03/14/2022....	2,708	6,498,144	2400.....	0	(559,430)	0	(316,354)		(316,354)	243,076	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RMSSOCP	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653....	12/21/2020....	12/21/2021....	2,653	5,345,424	2015.....	13,195,995	0	0	(816,034)		(816,034)	(355,296)	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RMSSOCV	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653....	01/07/2021....	01/07/2022....	2,127	4,563,096	2145.....	0	(363,754)	0	(481,470)		(481,470)	(117,716)	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RSGSOBD	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	12/07/2020....	12/07/2021....	3,263	6,317,396	1936.....	16,230,456	0	0	(1,185,091)		(1,185,091)	(488,529)	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RMSSOBL	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653....	07/28/2020....	07/28/2021....	5,602	8,376,839	1495.....	1,034,017	0	0	(4,099,646)		(4,099,646)	(1,232,117)	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RSGSOAV	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	04/28/2020....	04/28/2021....	7,176	9,477,128	1321.....	1,335,525	0	0	(6,450,116)		(6,450,116)	(1,708,764)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0WF	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	09/21/2020....	09/21/2021....	8,204	27,964,893	3409.....	40,428,081	0	0	(5,084,516)		(5,084,516)	(1,085,652)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SCS0II	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYJLN8C3868....	01/21/2021....	01/21/2022....	8,335	33,255,400	3990.....	0	(1,821,788)	0	(1,963,978)		(1,963,978)	(142,191)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0HH	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653....	07/14/2020....	07/14/2021....	1,940	6,440,160	3320.....	249,115	0	0	(1,307,994)		(1,307,994)	(281,112)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0XP	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	10/14/2020....	10/14/2021....	2,112	7,656,169	3625.....	10,397,524	0	0	(946,295)		(946,295)	(225,974)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0SF	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	04/14/2020....	04/14/2021....	2,889	8,986,119	3110.....	191,916	0	0	(2,486,792)		(2,486,792)	(545,056)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMLS0SV	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America. EYKN6V0ZCB8VD9IULB80....	12/07/2020....	12/07/2021....	5,869	22,084,167	3763.....	29,095,802	0	0	(2,149,254)		(2,149,254)	(530,322)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0GJ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653....	06/19/2020....	06/21/2021....	10,382	33,540,401	3231.....	1,285,603	0	0	(7,804,859)		(7,804,859)	(1,634,618)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0KM	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653....	11/20/2020....	11/19/2021....	5,648	20,522,968	3634.....	27,984,993	0	0	(2,578,546)		(2,578,546)	(595,632)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0UH	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	06/12/2020....	06/14/2021....	6,997	21,888,645	3128.....	1,044,232	0	0	(5,945,307)		(5,945,307)	(1,191,368)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0IK	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653....	08/14/2020....	08/13/2021....	6,242	21,554,375	3453.....	949,658	0	0	(3,529,287)		(3,529,287)	(801,004)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SWFS0BG	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Wells Fargo..... KB1H1DSPRFMYMCFJXT09....	03/19/2021....	03/21/2022....	5,113	20,547,869	4019.....	0	(1,241,054)	0	(1,259,635)		(1,259,635)	(18,581)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0XR	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	10/14/2020....	10/14/2021....	7,793	28,000,093	3593.....	38,500,615	0	0	(3,693,413)		(3,693,413)	(862,178)	0	0	0	0		0001.....

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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 of 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 Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SBCS0TL	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	05/21/2020....	05/21/2021....	9,855	30,147,233	3059.....	1,340,477	0	0	(9,016,503)		(9,016,503)	(1,802,136)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0UJ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	06/12/2020....	06/14/2021....	6,636	20,519,176	3092.....	1,125,598	0	0	(5,873,294)		(5,873,294)	(1,156,087)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0VO	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	08/14/2020....	08/13/2021....	1,792	6,273,219	3501.....	225,846	0	0	(938,579)		(938,579)	(219,624)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0NY	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653....	03/19/2021....	03/21/2022....	6,730	27,196,334	4041.....	0	(1,554,800)	0	(1,571,355)		(1,571,355)	(16,555)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0TZ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	05/21/2020....	05/21/2021....	9,594	29,193,199	3043.....	1,389,787	0	0	(8,931,369)		(8,931,369)	(1,768,599)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0ZG	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	11/20/2020....	11/19/2021....	5,791	21,271,270	3673.....	28,567,698	0	0	(2,465,715)		(2,465,715)	(587,661)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0ST	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	04/21/2020....	04/21/2021....	22,036	63,426,439	2878.....	2,684,866	0	0	(24,071,423)		(24,071,423)	(4,447,584)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS1AO	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	03/26/2021....	03/28/2022....	9,665	38,940,188	4029.....	0	(2,407,766)	0	(2,354,362)		(2,354,362)	53,404	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0FH	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653....	05/28/2020....	05/28/2021....	17,023	52,652,990	3093.....	2,760,450	0	0	(15,012,871)		(15,012,871)	(3,026,312)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0HU	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653....	07/21/2020....	07/21/2021....	9,039	30,705,845	3397.....	1,077,901	0	0	(5,476,709)		(5,476,709)	(1,227,157)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0IA	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653....	07/21/2020....	07/21/2021....	6,730	22,631,913	3363.....	924,231	0	0	(4,287,602)		(4,287,602)	(940,302)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0MJ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653....	02/19/2021....	02/18/2022....	19,269	79,042,401	4102.....	0	(4,111,502)	0	(3,573,504)		(3,573,504)	537,998	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0VS	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	08/14/2020....	08/13/2021....	7,104	24,377,660	3432.....	1,167,045	0	0	(4,152,196)		(4,152,196)	(929,813)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0FD	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653....	05/28/2020....	05/28/2021....	2,095	6,585,947	3144.....	281,002	0	0	(1,743,315)		(1,743,315)	(361,127)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0GB	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653....	06/19/2020....	06/21/2021....	6,722	22,124,455	3291.....	620,978	0	0	(4,663,672)		(4,663,672)	(1,012,643)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0FN	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653....	06/05/2020....	06/07/2021....	7,289	23,990,577	3291.....	1,041,307	0	0	(5,031,026)		(5,031,026)	(1,115,220)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0FJ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653....	05/28/2020....	05/28/2021....	7,775	23,947,156	3080.....	1,319,651	0	0	(6,956,725)		(6,956,725)	(1,392,532)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0FB	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653....	05/21/2020....	05/21/2021....	5,252	15,745,706	2998.....	892,602	0	0	(5,121,841)		(5,121,841)	(988,043)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0NJ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653....	02/26/2021....	02/28/2022....	5,357	20,808,302	3884.....	0	(1,529,165)	0	(1,717,792)		(1,717,792)	(188,628)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0UR	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	07/14/2020....	07/14/2021....	11,987	39,489,973	3294.....	1,711,264	0	0	(8,363,790)		(8,363,790)	(1,769,751)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0SV	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	04/21/2020....	04/21/2021....	10,013	28,500,002	2846.....	1,385,499	0	0	(11,258,085)		(11,258,085)	(2,035,759)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0OG	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653....	03/26/2021....	03/28/2022....	5,926	24,163,146	4077.....	0	(1,318,252)	0	(1,282,048)		(1,282,048)	36,204	0	0	0	0		0001.....

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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 of 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 Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SMSSOLG	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	01/21/2021...	01/21/2022....	18,027	71,556,915	3969.....	.....0	.....(4,135,408)	.....0	.....(4,470,918)	.....	.....(4,470,918)	.....(335,509)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SUBSOAH	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	UBS..... 5493001KJTIIGC8Y1R12.....	12/07/2020....	12/07/2021....	6,486	24,640,509	3799.....	.....32,027,738	.....0	.....0	.....(2,206,677)	.....	.....(2,206,677)	.....(556,503)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SMSSONH	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	02/26/2021....	02/28/2022....	8,962	34,913,801	3896.....	.....0	.....(2,501,847)	.....0	.....(2,806,291)	.....	.....(2,806,291)	.....(304,444)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SWFS0BE	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Wells Fargo..... KB1H1DSRPFMYMUCUFT09.	03/19/2021....	03/21/2022....	8,223	33,367,947	4058.....	.....0	.....(1,825,384)	.....0	.....(1,841,817)	.....	.....(1,841,817)	.....(16,432)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SMSSOFT	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	06/12/2020....	06/14/2021....	3,332	11,116,618	3336.....	.....149,673	.....0	.....0	.....(2,163,179)	.....	.....(2,163,179)	.....(488,193)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SWFS0AE	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Wells Fargo..... KB1H1DSRPFMYMUCUFT09.	01/21/2021....	01/21/2022....	6,207	24,736,323	3985.....	.....0	.....(1,371,007)	.....0	.....(1,479,712)	.....	.....(1,479,712)	.....(108,705)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SBCSOVI	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	08/07/2020....	08/06/2021....	2,548	8,860,135	3477.....	.....322,602	.....0	.....0	.....(1,378,590)	.....	.....(1,378,590)	.....(319,902)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SBCSO5H	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	04/14/2020....	04/14/2021....	1,962	5,800,633	2956.....	.....272,620	.....0	.....0	.....(1,990,841)	.....	.....(1,990,841)	.....(392,509)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SBCSOYH	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	10/21/2020....	10/21/2021....	9,132	32,528,093	3562.....	.....45,001,126	.....0	.....0	.....(4,585,361)	.....	.....(4,585,361)	.....(1,043,427)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SBCSO7B	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	05/07/2020....	05/07/2021....	6,983	20,730,991	2969.....	.....1,042,492	.....0	.....0	.....(7,003,380)	.....	.....(7,003,380)	.....(1,347,991)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SBCSO5WH	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	09/21/2020....	09/21/2021....	10,009	34,271,917	3424.....	.....49,243,379	.....0	.....0	.....(6,069,116)	.....	.....(6,069,116)	.....(1,307,381)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SBCSOUD	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	06/12/2020....	06/14/2021....	1,716	5,423,984	3161.....	.....225,517	.....0	.....0	.....(1,403,663)	.....	.....(1,403,663)	.....(285,938)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SMLS0SZ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	12/14/2020....	12/14/2021....	5,520	20,716,008	3753.....	.....27,259,747	.....0	.....0	.....(2,078,086)	.....	.....(2,078,086)	.....(505,226)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SCSS0HR	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYJYJLN8C3868....	01/14/2021....	01/14/2022....	5,954	24,632,532	4137.....	.....0	.....(778,491)	.....0	.....(900,630)	.....	.....(900,630)	.....(122,139)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SCSS0IC	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYJYJLN8C3868....	01/21/2021....	01/21/2022....	7,104	28,431,487	4002.....	.....0	.....(1,506,196)	.....0	.....(1,622,184)	.....	.....(1,622,184)	.....(115,989)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SMLS0RJ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	08/07/2020....	08/06/2021....	6,276	21,541,617	3432.....	.....950,249	.....0	.....0	.....(3,645,172)	.....	.....(3,645,172)	.....(822,066)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SSGS0DB	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	10/21/2020....	10/21/2021....	3,977	13,883,190	3491.....	.....19,752,486	.....0	.....0	.....(2,230,692)	.....	.....(2,230,692)	.....(487,665)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SBCSOVV	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	08/21/2020....	08/20/2021....	52,560	195,963,653	3728.....	.....254,068,733	.....0	.....0	.....(17,736,136)	.....	.....(17,736,136)	.....(4,852,543)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SMSS0KQ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	11/27/2020....	11/26/2021....	1,377	5,203,890	3779.....	.....6,775,074	.....0	.....0	.....(481,084)	.....	.....(481,084)	.....(121,620)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SMLS0RD	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	07/21/2020....	07/21/2021....	8,611	29,072,372	3376.....	.....1,121,927	.....0	.....0	.....(5,380,878)	.....	.....(5,380,878)	.....(1,190,019)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SMSS0DX	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	04/21/2020....	04/21/2021....	14,802	41,519,166	2805.....	.....2,383,587	.....0	.....0	.....(17,253,832)	.....	.....(17,253,832)	.....(3,035,039)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SBCSO5X	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	04/21/2020....	04/21/2021....	2,098	6,002,525	2861.....	.....273,663	.....0	.....0	.....(2,327,921)	.....	.....(2,327,921)	.....(425,150)	.....0	.....0	.....0	.....0	.....	0001.....

QE06.43

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 of 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 Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SBCS0XV	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	10/14/2020....	10/14/2021....	6,662	23,701,731	3558.....	33,039,923	.....0	.....0	(3,348,861)		(3,348,861)	(765,406)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0XT	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	10/14/2020....	10/14/2021....	7,526	26,959,411	3582.....	37,225,101	.....0	.....0	(3,632,978)		(3,632,978)	(842,352)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0UV	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	07/14/2020....	07/14/2021....	8,408	27,427,821	3262.....	1,356,294	.....0	.....0	(6,120,607)		(6,120,607)	(1,270,369)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSS0HF	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653....	07/14/2020....	07/14/2021....	1,009	3,441,810	3411.....	82,133	.....0	.....0	(595,465)		(595,465)	(135,584)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SWFS0AX	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Wells Fargo..... KB1H1DSPRFMYMCUFXT09.	03/12/2021....	03/14/2022....	11,616	47,134,243	4058.....	.....0	(2,825,819)	.....0	(2,565,912)		(2,565,912)	259,907	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SCSS0IM	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYJLN8C3868....	03/19/2021....	03/21/2022....	59,012	251,702,703	4265.....	.....0	(7,788,121)	.....0	(7,445,687)		(7,445,687)	342,433	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSS0KB	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653....	11/13/2020....	11/12/2021....	1,485	5,527,853	3722.....	7,309,526	.....0	.....0	(571,848)		(571,848)	(142,305)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0TR	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	05/21/2020....	05/21/2021....	15,209	46,637,638	3066.....	2,005,915	.....0	.....0	(13,804,316)		(13,804,316)	(2,770,695)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0UL	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	06/19/2020....	06/21/2021....	6,814	21,580,824	3167.....	1,078,247	.....0	.....0	(5,539,479)		(5,539,479)	(1,121,120)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SML50TJ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America... EYKNE6V0ZCB8V9IULB80....	03/19/2021....	03/21/2022....	6,762	27,452,638	4060.....	.....0	(1,495,722)	.....0	(1,507,169)		(1,507,169)	(11,448)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0TP	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	05/21/2020....	05/21/2021....	11,289	34,713,675	3075.....	1,439,009	.....0	.....0	(10,151,101)		(10,151,101)	(2,047,369)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SCTS0AB	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Citigroup..... 5493008GOWFH1UU8231....	08/21/2020....	08/20/2021....	5,997	21,646,052	3609.....	29,284,191	.....0	.....0	(2,604,712)		(2,604,712)	(649,150)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SSGS0CN	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	06/05/2020....	06/07/2021....	2,561	8,505,209	3321.....	324,888	.....0	.....0	(1,694,648)		(1,694,648)	(382,731)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSS0DP	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653....	04/21/2020....	04/21/2021....	28,661	81,342,497	2838.....	4,105,508	.....0	.....0	(32,460,000)		(32,460,000)	(5,837,398)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0SP	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America... EYKNE6V0ZCB8V9IULB80....	11/27/2020....	11/26/2021....	6,790	25,356,576	3734.....	33,567,112	.....0	.....0	(2,595,608)		(2,595,608)	(639,400)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SSGS0CX	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	10/21/2020....	10/21/2021....	5,375	19,620,255	3650.....	26,252,683	.....0	.....0	(2,317,228)		(2,317,228)	(560,253)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SWFS0AC	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Wells Fargo..... KB1H1DSPRFMYMCUFXT09.	01/21/2021....	01/21/2022....	1,422	5,738,225	4035.....	.....0	(277,931)	.....0	(297,617)		(297,617)	(19,686)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSS0GL	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653....	06/19/2020....	06/21/2021....	24,899	80,069,208	3216.....	3,275,961	.....0	.....0	(19,073,843)		(19,073,843)	(3,961,550)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SSGS0CT	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	10/21/2020....	10/21/2021....	61,117	230,443,482	3771.....	295,359,515	.....0	.....0	(20,707,563)		(20,707,563)	(5,459,943)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSS0MT	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653....	02/19/2021....	02/18/2022....	7,003	28,277,974	4038.....	.....0	(1,721,295)	.....0	(1,546,731)		(1,546,731)	174,564	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0YD	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	10/21/2020....	10/21/2021....	12,473	44,702,983	3584.....	61,320,760	.....0	.....0	(6,039,697)		(6,039,697)	(1,391,866)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSS0EX	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653....	05/21/2020....	05/21/2021....	23,498	71,362,721	3037.....	3,480,89300	(22,011,756)		(22,011,756)	(4,344,009)00000	0001.....

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SCHEDULE DB - PART A - SECTION 1

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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 of 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	C o d e	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 Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SBCS0TN	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	05/21/2020....	05/21/2021....	2,415	7,461,722	3090.....	288,617	0	0	(2,136,453)		(2,136,453)	(434,507)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0XL	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	10/07/2020....	10/07/2021....	6,898	24,304,413	3523.....	34,078,879	0	0	(3,642,621)		(3,642,621)	(821,468)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SUBSOAT	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	UBS..... 5493001KJTIIGC8Y1R12.....	12/28/2020....	12/28/2021....	6,323	23,904,481	3781.....	31,437,640	0	0	(2,292,018)		(2,292,018)	(555,123)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS1AK	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	03/12/2021....	03/14/2022....	6,153	24,629,721	4003.....	0	(1,681,735)	0	(1,553,499)		(1,553,499)	128,236	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0JF	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	09/04/2020....	09/07/2021....	5,639	19,649,265	3485.....	27,996,169	0	0	(3,094,606)		(3,094,606)	(699,932)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SCTS0BB	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Citigroup..... 5493008GOWFH1UU8231...	12/14/2020....	12/14/2021....	9,128	33,826,999	3706.....	45,317,051	0	0	(3,754,755)		(3,754,755)	(888,763)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0FX	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	06/12/2020....	06/14/2021....	6,804	21,166,972	3111.....	1,081,632	0	0	(5,896,477)		(5,896,477)	(1,171,487)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0GF	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	06/19/2020....	06/21/2021....	9,012	29,022,335	3220.....	1,166,153	0	0	(6,863,356)		(6,863,356)	(1,429,181)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SCTS0AN	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Citigroup..... 5493008GOWFH1UU8231...	09/14/2020....	09/14/2021....	2,556	8,975,241	3511.....	12,594,051	0	0	(1,351,519)		(1,351,519)	(308,894)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0HO	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	07/21/2020....	07/21/2021....	7,055	24,416,508	3461.....	618,441	0	0	(3,868,530)		(3,868,530)	(902,596)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMLS0SH	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America... EYKN6V0ZCB8VD9IULB80....	11/13/2020....	11/12/2021....	7,442	27,064,917	3637.....	36,980,563	0	0	(3,357,967)		(3,357,967)	(783,669)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0VM	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	08/14/2020....	08/13/2021....	746	2,682,213	3595.....	59,150	0	0	(330,101)		(330,101)	(82,049)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SUBSOAR	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	UBS..... 5493001KJTIIGC8Y1R12.....	12/28/2020....	12/28/2021....	7,192	27,291,842	3795.....	35,698,067	0	0	(2,535,091)		(2,535,091)	(619,422)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMLS0SJ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America... EYKN6V0ZCB8VD9IULB80....	11/20/2020....	11/19/2021....	10,987	40,775,284	3711.....	53,992,975	0	0	(4,358,039)		(4,358,039)	(1,067,417)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0LY	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	02/12/2021....	02/14/2022....	9,944	40,235,313	4046.....	0	(2,525,112)	0	(2,132,902)		(2,132,902)	392,209	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0YP	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	10/28/2020....	10/28/2021....	5,450	18,340,558	3365.....	26,954,447	0	0	(3,653,147)		(3,653,147)	(741,075)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SWFS0BI	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Wells Fargo..... KB1H1DSPRFMYMCUFXT09.	03/19/2021....	03/21/2022....	5,208	20,858,352	4005.....	0	(1,302,808)	0	(1,324,961)		(1,324,961)	(22,153)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMLS0SD	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America... EYKN6V0ZCB8VD9IULB80....	11/13/2020....	11/12/2021....	7,591	28,028,629	3692.....	37,492,329	0	0	(3,097,259)		(3,097,259)	(755,049)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0XB	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	09/28/2020....	09/28/2021....	1,829	6,370,992	3483.....	9,007,679	0	0	(1,021,073)		(1,021,073)	(226,434)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0MN	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	02/19/2021....	02/18/2022....	9,383	38,240,229	4075.....	0	(2,123,034)	0	(1,875,025)		(1,875,025)	248,009	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0HS	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	07/21/2020....	07/21/2021....	8,506	28,803,783	3386.....	1,057,296	0	0	(5,236,937)		(5,236,937)	(1,165,554)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0IN	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	08/21/2020....	08/20/2021....	18,152	63,946,773	3523.....	89,434,904	0	0	(9,217,690)		(9,217,690)	(2,173,038)	0	0	0	0		0001.....

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SCHEDULE DB - PART A - SECTION 1

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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 of 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 Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SSGS0DJ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	12/28/2020....	12/28/2021....	1,349	5,231,989	3878.....	6,633,141	0	0	(398,985)		(398,985)	(106,062)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0EV	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFNF3BB653...	05/21/2020....	05/21/2021....	6,779	21,239,217	3133.....	658,421	0	0	(5,707,428)		(5,707,428)	(1,189,458)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0HM	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFNF3BB653...	07/21/2020....	07/21/2021....	59,470	212,598,708	3575.....	2,346,092	0	0	(26,638,890)		(26,638,890)	(6,690,320)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0YJ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	10/21/2020....	10/21/2021....	8,462	30,071,748	3554.....	41,736,107	0	0	(4,306,044)		(4,306,044)	(975,397)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0IZ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFNF3BB653...	09/04/2020....	09/07/2021....	2,200	7,824,300	3557.....	10,834,956	0	0	(1,072,854)		(1,072,854)	(253,799)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0KO	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFNF3BB653...	11/20/2020....	11/19/2021....	7,108	25,661,231	3610.....	35,313,966	0	0	(3,376,790)		(3,376,790)	(766,934)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0LS	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFNF3BB653...	02/05/2021....	02/07/2022....	3,496	13,777,247	3941.....	0	(989,028)	0	(958,630)		(958,630)	30,398	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0ZW	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	12/21/2020....	12/21/2021....	11,018	42,465,245	3854.....	54,086,481	0	0	(3,400,899)		(3,400,899)	(886,118)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0ZU	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	12/21/2020....	12/21/2021....	7,229	27,746,926	3838.....	35,545,644	0	0	(2,308,890)		(2,308,890)	(591,003)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0JZ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFNF3BB653...	11/13/2020....	11/12/2021....	2,119	8,130,243	3837.....	10,320,441	0	0	(639,480)		(639,480)	(171,831)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SWFS0AT	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Wells Fargo..... KB1H1DSPRFMYMCUFXT09.	03/12/2021....	03/14/2022....	2,139	8,975,479	4196.....	0	(377,305)	0	(323,594)		(323,594)	53,711	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0XN	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	10/07/2020....	10/07/2021....	7,817	27,280,470	3490.....	38,762,080	0	0	(4,347,070)		(4,347,070)	(960,808)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMLS0SL	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	11/20/2020....	11/19/2021....	12,061	44,559,485	3695.....	59,373,891	0	0	(4,937,538)		(4,937,538)	(1,195,638)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0YR	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	10/28/2020....	10/28/2021....	6,144	20,448,891	3328.....	30,512,394	0	0	(4,315,520)		(4,315,520)	(857,924)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0LQ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFNF3BB653...	02/05/2021....	02/07/2022....	5,362	21,226,764	3959.....	0	(1,462,716)	0	(1,409,615)		(1,409,615)	53,102	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0IV	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFNF3BB653...	08/28/2020....	08/27/2021....	12,216	43,719,476	3579.....	60,561,919	0	0	(5,662,192)		(5,662,192)	(1,373,083)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SCTS0AF	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Citigroup..... 5493008GOWFH1UU8231....	08/21/2020....	08/20/2021....	7,719	27,268,988	3533.....	37,986,666	0	0	(3,854,415)		(3,854,415)	(914,349)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0JX	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFNF3BB653...	10/28/2020....	10/28/2021....	10,536	35,201,092	3341.....	52,251,290	0	0	(7,283,377)		(7,283,377)	(1,458,040)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0EH	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFNF3BB653...	05/07/2020....	05/07/2021....	2,658	7,972,193	2999.....	358,525	0	0	(2,585,205)		(2,585,205)	(507,346)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SWFS0BA	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Wells Fargo..... KB1H1DSPRFMYMCUFXT09.	03/19/2021....	03/21/2022....	1,317	5,403,506	4103.....	0	(262,972)	0	(262,758)		(262,758)	214	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0WB	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	09/14/2020....	09/14/2021....	6,763	23,514,478	3477.....	33,448,851	0	0	(3,774,898)		(3,774,898)	(844,379)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0DJ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFNF3BB653...	04/07/2020....	04/07/2021....	14,959	40,522,136	2709.....	2,560,164	0	0	(18,893,016)		(18,893,016)	(3,172,525)	0	0	0	0		0001.....

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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 of 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 Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SMSS0DV	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653...	04/21/2020...	04/21/2021...	36,014	101,520,945	2819.....	5,533,288	.....0	.....0	(41,477,076)		(41,477,076)	(7,364,076)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSS0ER	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653...	05/14/2020...	05/14/2021...	8,417	24,657,770	2930.....	1,305,490	.....0	.....0	(8,774,262)		(8,774,262)	(1,635,313)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSS0DF	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653...	04/07/2020...	04/07/2021...	4,296	11,880,674	2766.....	602,712	.....0	.....0	(5,182,470)		(5,182,470)	(904,123)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SSGS0DH	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41...	12/21/2020...	12/21/2021...	11,855	45,467,837	3835.....	58,311,307	.....0	.....0	(3,810,147)		(3,810,147)	(972,264)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SCSS0HU	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	01/21/2021...	01/21/2022...	65,336	274,401,400	4200.....	.....0	(8,062,515)	.....0	(8,312,897)		(8,312,897)	(250,383)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0SN	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America. EYKN6V0ZCB8VD9IULB80...	11/20/2020...	11/19/2021...	26,924	98,656,805	3664.....	132,972,520	.....0	.....0	(11,649,005)		(11,649,005)	(2,756,936)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSS0NB	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653...	02/19/2021...	02/18/2022...	5,268	21,134,162	4012.....	.....0	(1,368,963)	.....0	(1,242,937)		(1,242,937)	126,026	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0UT	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP57OUK5573...	07/14/2020...	07/14/2021...	7,281	23,914,372	3284.....	1,079,044	.....0	.....0	(5,147,604)		(5,147,604)	(1,082,701)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSS0FV	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653...	06/12/2020...	06/14/2021...	527	1,704,065	3234.....	49,317	.....0	.....0	(393,970)		(393,970)	(83,491)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SWFS0AG	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Wells Fargo..... KB1H1DSPRFMYCMCUXFT09...	01/28/2021...	01/28/2022...	1,341	5,264,766	3926.....	.....0	(335,553)	.....0	(374,113)		(374,113)	(38,560)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SUBS0BD	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	UBS..... 5493001KJTIIGC8Y1R12.....	01/21/2021...	01/21/2022...	4,312	16,876,952	3914.....	.....0	(1,123,926)	.....0	(1,222,698)		(1,222,698)	(98,772)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0TT	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP57OUK5573...	05/21/2020...	05/21/2021...	7,709	23,616,522	3064.....	1,030,385	.....0	.....0	(7,019,455)		(7,019,455)	(1,406,526)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0YT	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP57OUK5573...	10/28/2020...	10/28/2021...	6,180	20,518,218	3320.....	30,719,297	.....0	.....0	(4,384,883)		(4,384,883)	(867,857)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0RX	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America. EYKN6V0ZCB8VD9IULB80...	10/07/2020...	10/07/2021...	3,348	11,615,451	3469.....	16,639,259	.....0	.....0	(1,919,825)		(1,919,825)	(419,167)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSS0ED	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653...	04/28/2020...	04/28/2021...	19,946	58,295,376	2923.....	3,292,991	.....0	.....0	(20,906,467)		(20,906,467)	(3,944,500)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSS0JD	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653...	09/04/2020...	09/07/2021...	6,775	23,746,985	3505.....	33,560,640	.....0	.....0	(3,598,780)		(3,598,780)	(824,581)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0UY	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP57OUK5573...	07/28/2020...	07/28/2021...	1,810	6,046,739	3341.....	232,096	.....0	.....0	(1,194,614)		(1,194,614)	(256,692)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SUBS0AP	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	UBS..... 5493001KJTIIGC8Y1R12.....	12/28/2020...	12/28/2021...	10,418	39,697,164	3810.....	51,615,252	.....0	.....0	(3,558,516)		(3,558,516)	(879,404)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0VC	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP57OUK5573...	07/28/2020...	07/28/2021...	20,929	68,773,322	3286.....	3,330,432	.....0	.....0	(14,867,838)		(14,867,838)	(3,090,404)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0XF	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP57OUK5573...	09/28/2020...	09/28/2021...	9,046	30,924,927	3419.....	44,873,135	.....0	.....0	(5,550,843)		(5,550,843)	(1,185,032)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SCSS0IG	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	01/21/2021...	01/21/2022...	8,468	33,825,257	3994.....	.....0	(1,831,296)	.....0	(1,972,031)		(1,972,031)	(140,735)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0WJ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP57OUK5573...	09/21/2020...	09/21/2021...	20,131	68,494,922	3402.....	99,270,59100	(12,585,694)		(12,585,694)	(2,677,806)00000	0001.....

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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 of 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 Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SMSSOFL	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPF GFNF3BB653...	05/28/2020...	05/28/2021...	3,130	9,602,527	3068.....	553,071	0	0	(2,837,980)		(2,837,980)	(564,365)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSSOHB	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPF GFNF3BB653...	06/26/2020...	06/28/2021...	13,908	42,699,368	3070.....	2,275,627	0	0	(12,626,498)		(12,626,498)	(2,415,621)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS1AC	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	01/14/2021...	01/14/2022...	6,923	26,880,901	3883.....	0	(1,729,995)	0	(2,082,060)		(2,082,060)	(352,065)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSSOEN	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPF GFNF3BB653...	05/14/2020...	05/14/2021...	1,796	5,320,848	2963.....	246,543	0	0	(1,813,342)		(1,813,342)	(345,030)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMLS0TD	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America... EYKN6V0ZCB8VD9IULB80....	01/07/2021...	01/07/2022...	5,409	20,951,221	3873.....	0	(1,321,996)	0	(1,642,917)		(1,642,917)	(320,921)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0EJ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPF GFNF3BB653...	05/07/2020...	05/07/2021...	6,956	20,550,598	2954.....	1,094,585	0	0	(7,075,806)		(7,075,806)	(1,349,426)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0WP	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	09/21/2020...	09/21/2021...	8,704	29,480,796	3387.....	42,993,060	0	0	(5,558,982)		(5,558,982)	(1,172,473)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0GP	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPF GFNF3BB653...	06/19/2020...	06/21/2021...	8,049	25,806,382	3206.....	1,098,930	0	0	(6,240,260)		(6,240,260)	(1,289,251)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0MF	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPF GFNF3BB653...	02/19/2021...	02/18/2022...	48,493	206,498,227	4258.....	0	(7,022,460)	0	(5,643,191)		(5,643,191)	1,379,269	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0ZI	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	11/20/2020...	11/19/2021...	7,071	25,806,887	3650.....	34,972,671	0	0	(3,139,591)		(3,139,591)	(734,415)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0FP	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPF GFNF3BB653...	06/05/2020...	06/07/2021...	6,333	20,732,849	3274.....	965,403	0	0	(4,478,261)		(4,478,261)	(982,004)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0EL	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPF GFNF3BB653...	05/14/2020...	05/14/2021...	915	2,782,826	3041.....	87,760	0	0	(852,523)		(852,523)	(170,210)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0XH	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	09/28/2020...	09/28/2021...	6,976	23,705,773	3398.....	34,685,230	0	0	(4,404,284)		(4,404,284)	(929,516)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMLS0RT	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America... EYKN6V0ZCB8VD9IULB80....	09/14/2020...	09/14/2021...	1,307	4,710,624	3604.....	6,379,781	0	0	(589,886)		(589,886)	(142,942)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0DH	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPF GFNF3BB653...	04/07/2020...	04/07/2021...	9,254	25,350,963	2739.....	1,426,275	0	0	(11,404,696)		(11,404,696)	(1,954,732)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0KW	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPF GFNF3BB653...	12/28/2020...	12/28/2021...	7,054	27,021,123	3831.....	34,868,416	0	0	(2,312,105)		(2,312,105)	(581,791)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0JH	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPF GFNF3BB653...	09/14/2020...	09/14/2021...	4,868	18,065,489	3711.....	23,548,707	0	0	(1,778,404)		(1,778,404)	(469,068)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0SR	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	04/21/2020...	04/21/2021...	7,545	21,944,029	2908.....	803,090	0	0	(8,014,988)		(8,014,988)	(1,511,363)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMLS0RL	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America... EYKN6V0ZCB8VD9IULB80....	08/07/2020...	08/06/2021...	6,913	23,605,268	3415.....	1,116,173	0	0	(4,124,743)		(4,124,743)	(920,056)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SSGS0DF	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	12/14/2020...	12/14/2021...	1,300	5,081,245	3909.....	6,322,186	0	0	(349,670)		(349,670)	(97,211)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0MX	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPF GFNF3BB653...	02/19/2021...	02/18/2022...	5,647	22,753,909	4029.....	0	(1,413,410)	0	(1,274,971)		(1,274,971)	138,439	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMLS0RB	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America... EYKN6V0ZCB8VD9IULB80....	07/21/2020...	07/21/2021...	1,876	6,401,569	3412.....	208,386	0	0	(1,110,618)		(1,110,618)	(251,253)	0	0	0	0		0001.....

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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 of 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 Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SMSS0HY	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	07/21/2020...	07/21/2021...	10,210	34,401,064	3369.....	1,372,224	0	0	(6,443,862)		(6,443,862)	(1,418,987)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS1AI	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	03/12/2021...	03/14/2022...	5,079	20,492,902	4035.....	0	(1,298,088)	0	(1,187,756)		(1,187,756)	110,332	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0EB	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	04/28/2020...	04/28/2021...	2,125	6,304,365	2967.....	298,803	0	0	(2,133,971)		(2,133,971)	(414,543)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0YF	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	10/21/2020...	10/21/2021...	15,090	53,838,555	3568.....	74,315,685	0	0	(7,505,074)		(7,505,074)	(1,713,430)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SWFS0AM	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Wells Fargo..... KB1H1DSPRFMYMCUFXT09.	02/12/2021...	02/14/2022...	1,593	6,711,341	4213.....	0	(274,183)	0	(210,686)		(210,686)	63,497	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0LW	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	02/12/2021...	02/14/2022...	1,393	5,679,094	4077.....	0	(330,159)	0	(274,884)		(274,884)	55,275	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0ZC	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	11/20/2020...	11/19/2021...	5,158	19,500,335	3781.....	25,175,270	0	0	(1,780,185)		(1,780,185)	(454,662)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0NW	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	03/19/2021...	03/21/2022...	11,203	45,390,299	4052.....	0	(2,526,783)	0	(2,548,670)		(2,548,670)	(21,887)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0WV	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	09/21/2020...	09/21/2021...	7,233	24,351,341	3367.....	35,806,894	0	0	(4,748,764)		(4,748,764)	(990,140)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SSGS0DD	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale. O2RNE8BXP4R0TD8PU41...	12/14/2020...	12/14/2021...	4,703	18,826,673	4003.....	22,696,725	0	0	(984,776)		(984,776)	(287,121)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0XJ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	10/07/2020...	10/07/2021...	2,600	9,239,074	3553.....	12,803,336	0	0	(1,308,200)		(1,308,200)	(300,292)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0VA	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	07/28/2020...	07/28/2021...	6,203	20,554,943	3314.....	887,215	0	0	(4,248,004)		(4,248,004)	(897,763)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS1AM	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	03/26/2021...	03/28/2022...	1,464	6,036,350	4123.....	0	(288,894)	0	(281,412)		(281,412)	7,482	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0DR	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	04/21/2020...	04/21/2021...	19,042	53,959,506	2834.....	2,774,545	0	0	(21,649,338)		(21,649,338)	(3,881,876)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SWFS0AR	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Wells Fargo..... KB1H1DSPRFMYMCUFXT09.	03/12/2021...	03/14/2022...	543	2,313,604	4261.....	0	(81,352)	0	(67,922)		(67,922)	13,430	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0LO	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	02/05/2021...	02/07/2022...	5,956	23,786,596	3994.....	0	(1,510,164)	0	(1,438,656)		(1,438,656)	71,508	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0DN	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	04/21/2020...	04/21/2021...	14,912	42,558,252	2854.....	2,003,426	0	0	(16,652,141)		(16,652,141)	(3,026,683)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMLS0TB	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America. EYKN6V0ZCB8VD9IULB80...	12/14/2020...	12/14/2021...	6,250	23,334,813	3734.....	30,930,875	0	0	(2,441,698)		(2,441,698)	(587,391)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0IP	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	08/21/2020...	08/20/2021...	3,321	11,463,594	3452.....	16,492,285	0	0	(1,891,269)		(1,891,269)	(426,115)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0GD	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	06/19/2020...	06/21/2021...	23,655	77,072,721	3258.....	2,588,330	0	0	(17,158,754)		(17,158,754)	(3,651,681)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0UN	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	06/19/2020...	06/21/2021...	5,319	16,756,978	3150.....	893,273	0	0	(4,410,303)		(4,410,303)	(885,085)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SCSS0IA	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	01/21/2021...	01/21/2022...	20,708	83,786,846	4046.....	0	(3,935,779)	0	(4,207,853)		(4,207,853)	(272,074)	0	0	0	0		0001.....

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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 of 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 Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SMSS0JV	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFNF3BB653...	10/28/2020...	10/28/2021....	1,917	6,512,605	3397.....	9,448,682	.....0	.....0	(1,232,108)		(1,232,108)	(254,349)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SUBSOAX	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	UBS..... 5493001KJTIIGC8Y1R12.....	01/07/2021....	01/07/2022....	5,213	20,392,318	3912.....	.....0	(1,162,065)	.....0	(1,450,770)		(1,450,770)	(288,706)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0SR	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80...	11/27/2020....	11/26/2021....	7,725	28,657,124	3710.....	38,296,147	.....0	.....0	(3,096,558)		(3,096,558)	(751,233)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0SJ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	04/14/2020....	04/14/2021....	8,700	25,525,800	2934.....	1,310,133	.....0	.....0	(9,023,512)		(9,023,512)	(1,751,334)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0SF	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80...	11/13/2020....	11/12/2021....	6,389	23,370,515	3658.....	31,672,445	.....0	.....0	(2,776,979)		(2,776,979)	(659,119)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0UP	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	06/26/2020....	06/28/2021....	8,741	26,736,097	3059.....	1,482,561	.....0	.....0	(8,032,863)		(8,032,863)	(1,528,564)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSS0LC	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFNF3BB653...	01/14/2021....	01/14/2022....	3,830	14,999,199	3916.....	.....0	(887,606)	.....0	(1,067,337)		(1,067,337)	(179,731)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0TF	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	05/21/2020....	05/21/2021....	49,549	160,340,069	3236.....	2,429,883	.....0	.....0	(36,705,875)		(36,705,875)	(8,122,850)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSS0GT	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFNF3BB653...	06/19/2020....	06/21/2021....	33,169	105,872,463	3192.....	4,805,856	.....0	.....0	(26,170,849)		(26,170,849)	(5,365,584)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSS0MR	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFNF3BB653...	02/19/2021....	02/18/2022....	8,302	33,552,450	4041.....	.....0	(2,026,052)	.....0	(1,817,078)		(1,817,078)	208,975	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSS0NL	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFNF3BB653...	02/26/2021....	02/28/2022....	5,331	20,556,976	3856.....	.....0	(1,608,105)	.....0	(1,809,430)		(1,809,430)	(201,325)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0QR	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80...	05/07/2020....	05/07/2021....	8,188	23,982,816	2929.....	1,401,704	.....0	.....0	(8,535,143)		(8,535,143)	(1,601,431)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSS0FR	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFNF3BB653...	06/05/2020....	06/07/2021....	7,335	23,814,031	3247.....	1,230,593	.....0	.....0	(5,379,168)		(5,379,168)	(1,160,457)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSS0KG	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFNF3BB653...	11/20/2020....	11/19/2021....	21,025	78,671,766	3742.....	103,001,475	.....0	.....0	(7,856,304)		(7,856,304)	(1,961,315)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0QZ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80...	07/07/2020....	07/07/2021....	6,885	22,160,130	3219.....	1,075,988	.....0	.....0	(5,279,345)		(5,279,345)	(1,076,281)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SCTS0AR	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Citigroup..... 5493008GOWFH1UU8231...	09/14/2020....	09/14/2021....	4,128	14,189,340	3437.....	20,507,326	.....0	.....0	(2,444,973)		(2,444,973)	(533,947)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0WL	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	09/21/2020....	09/21/2021....	7,238	24,593,783	3398.....	35,709,831	.....0	.....0	(4,554,120)		(4,554,120)	(966,441)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSS0JN	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFNF3BB653...	09/21/2020....	09/21/2021....	5,827	20,313,680	3486.....	28,491,874	.....0	.....0	(3,223,056)		(3,223,056)	(720,497)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSS0KK	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFNF3BB653...	11/20/2020....	11/19/2021....	10,562	38,908,612	3684.....	52,049,536	.....0	.....0	(4,410,324)		(4,410,324)	(1,059,723)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0RP	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80...	08/21/2020....	08/20/2021....	6,206	21,628,841	3485.....	30,701,082	.....0	.....0	(3,353,726)		(3,353,726)	(771,736)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSS0OE	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFNF3BB653...	03/19/2021....	03/21/2022....	8,248	32,820,689	3979.....	.....0	(2,184,608)	.....0	(2,226,108)		(2,226,108)	(41,500)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS1AE	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	01/14/2021....	01/14/2022....	5,250	20,217,488	3851.....0	(1,408,002)0	(1,690,226)		(1,690,226)	(282,224)00000	0001.....

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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 of 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	C o d e	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 Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SMSS0HD	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFNF3BB653...	07/14/2020...	07/14/2021...	3,905	13,697,490	3508.....	147,453	0	0	(1,965,278)		(1,965,278)	(476,430)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0ZM	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	12/21/2020...	12/21/2021...	64,000	259,530,880	4055.....	308,609,280	0	0	(11,727,546)		(11,727,546)	(3,526,592)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SSGS0CZ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	10/21/2020...	10/21/2021...	7,050	24,709,968	3505.....	34,959,329	0	0	(3,871,467)		(3,871,467)	(853,279)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMLS0TF	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	01/21/2021...	01/21/2022...	5,364	21,124,612	3938.....	0	(1,323,303)	0	(1,436,180)		(1,436,180)	(112,877)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0ND	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFNF3BB653....	02/19/2021...	02/18/2022...	5,723	22,856,689	3994.....	0	(1,544,202)	0	(1,410,887)		(1,410,887)	133,315	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0ZQ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	12/21/2020...	12/21/2021...	5,504	21,613,988	3927.....	26,825,065	0	0	(1,432,578)		(1,432,578)	(399,961)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0KS	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFNF3BB653....	12/07/2020...	12/07/2021...	2,268	8,720,868	3845.....	11,144,158	0	0	(698,960)		(698,960)	(183,479)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMLS0QX	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	07/07/2020...	07/07/2021...	8,227	26,691,679	3244.....	1,161,488	0	0	(6,107,298)		(6,107,298)	(1,263,230)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0VX	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	08/21/2020...	08/20/2021...	24,228	84,791,943	3500.....	119,674,933	0	0	(12,785,958)		(12,785,958)	(2,969,964)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0SP	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	04/14/2020...	04/14/2021...	9,320	27,005,352	2898.....	1,584,400	0	0	(10,006,037)		(10,006,037)	(1,893,324)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0JT	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFNF3BB653....	09/28/2020...	09/28/2021...	6,060	20,657,995	3409.....	30,093,051	0	0	(3,769,555)		(3,769,555)	(800,352)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0KI	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFNF3BB653....	11/20/2020...	11/19/2021...	7,516	27,789,283	3697.....	36,986,687	0	0	(3,060,599)		(3,060,599)	(742,614)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0VK	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	08/14/2020...	08/13/2021...	3,309	12,245,583	3701.....	121,407	0	0	(1,176,343)		(1,176,343)	(317,141)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0KD	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFNF3BB653....	11/13/2020...	11/12/2021...	5,947	21,885,912	3680.....	29,407,915	0	0	(2,482,281)		(2,482,281)	(599,646)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SUBS0BB	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	UBS..... 5493001KJTIIGC8Y1R12.....	01/21/2021...	01/21/2022...	6,041	23,900,190	3956.....	0	(1,428,883)	0	(1,547,638)		(1,547,638)	(118,756)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0VG	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	07/28/2020...	07/28/2021...	4,442	14,483,585	3261.....	771,176	0	0	(3,260,431)		(3,260,431)	(667,755)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0JP	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFNF3BB653....	09/21/2020...	09/21/2021...	21,203	73,171,977	3451.....	104,022,554	0	0	(12,364,304)		(12,364,304)	(2,705,666)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0UF	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	06/12/2020...	06/14/2021...	12,209	38,256,413	3133.....	1,787,153	0	0	(10,312,324)		(10,312,324)	(2,071,796)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0LK	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFNF3BB653....	01/28/2021...	01/28/2022...	6,362	24,377,212	3832.....	0	(1,922,336)	0	(2,172,825)		(2,172,825)	(250,489)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMLS0TH	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	03/05/2021...	03/07/2022...	2,276	9,071,294	3986.....	0	(522,389)	0	(590,718)		(590,718)	(68,329)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0ZE	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	11/20/2020...	11/19/2021...	5,843	21,493,476	3679.....	28,807,568	0	0	(2,463,793)		(2,463,793)	(589,630)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0WZ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	09/21/2020...	09/21/2021...	4,653	15,514,079	3334.....	23,118,756	0	0	(3,188,680)		(3,188,680)	(652,868)	0	0	0	0		0001.....

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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 of 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 Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SMSSOIT	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFNF3BB653...	08/28/2020...	08/27/2021...	8,459	30,475,493	3603.....	41,821,973	.....0	.....0	(3,751,848)		(3,751,848)	(924,291)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSSOMA	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFNF3BB653...	02/12/2021...	02/14/2022...	5,666	22,849,901	4033.....	.....0	(1,479,977)	.....0	(1,258,385)		(1,258,385)	221,592	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SCTS0AX	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Citigroup..... 5493008GOWFH1UU8231...	11/27/2020...	11/26/2021...	7,779	28,642,356	3682.....	38,685,589	.....0	.....0	(3,281,996)		(3,281,996)	(781,128)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SCTS0AV	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Citigroup..... 5493008GOWFH1UU8231...	11/06/2020...	11/05/2021...	6,777	24,494,585	3614.....	33,478,312	.....0	.....0	(3,158,458)		(3,158,458)	(730,511)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSS0KY	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFNF3BB653...	01/07/2021...	01/07/2022...	1,845	7,295,204	3954.....	.....0	(369,732)	.....0	(462,840)		(462,840)	(93,108)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLSORF	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80...	07/21/2020...	07/21/2021...	6,821	22,800,147	3343.....	1,015,374	.....0	.....0	(4,471,994)		(4,471,994)	(968,379)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0TH	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	05/21/2020...	05/21/2021...	22,449	69,619,737	3101.....	2,550,431	.....0	.....0	(19,605,110)		(19,605,110)	(4,013,176)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SCTS0BF	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Citigroup..... 5493008GOWFH1UU8231...	03/12/2021...	03/14/2022...	8,461	36,367,409	4298.....	.....0	(1,157,461)	.....0	(945,132)		(945,132)	212,328	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLSORV	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80...	09/14/2020...	09/14/2021...	7,339	25,383,032	3459.....	36,369,736	.....0	.....0	(4,211,655)		(4,211,655)	(931,567)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SUBS0AD	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	UBS..... 5493001KJTIIGC8Y1R12.....	11/06/2020...	11/05/2021...	5,816	20,692,572	3558.....	28,910,580	.....0	.....0	(2,975,071)		(2,975,071)	(665,755)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSS0IC	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFNF3BB653...	07/21/2020...	07/21/2021...	23,948	80,361,585	3356.....	3,405,885	.....0	.....0	(15,414,300)		(15,414,300)	(3,365,259)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0TX	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	05/21/2020...	05/21/2021...	14,170	43,221,759	3050.....	1,994,144	.....0	.....0	(13,088,187)		(13,088,187)	(2,602,734)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0YN	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	10/21/2020...	10/21/2021...	6,684	23,528,148	3520.....	33,087,738	.....0	.....0	(3,586,631)		(3,586,631)	(797,372)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SUBS0AV	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	UBS..... 5493001KJTIIGC8Y1R12.....	01/07/2021...	12/21/2021...	2,068	8,386,092	4055.....	.....0	(303,532)	.....0	(378,946)		(378,946)	(75,414)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSS0ET	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFNF3BB653...	05/14/2020...	05/14/2021...	12,034	34,968,879	2906.....	2,026,114	.....0	.....0	(12,827,289)		(12,827,289)	(2,355,368)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0QV	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80...	07/07/2020...	07/07/2021...	1,689	5,546,186	3284.....	201,802	.....0	.....0	(1,191,256)		(1,191,256)	(252,191)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSS0JB	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFNF3BB653...	09/04/2020...	09/07/2021...	5,920	20,896,238	3530.....	29,245,155	.....0	.....0	(3,020,407)		(3,020,407)	(702,856)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0SL	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	04/14/2020...	04/14/2021...	8,526	24,969,244	2929.....	1,308,229	.....0	.....0	(8,889,074)		(8,889,074)	(1,718,750)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS1AA	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	12/21/2020...	12/21/2021...	11,669	44,500,082	3814.....	57,531,787	.....0	.....0	(3,924,776)		(3,924,776)	(981,629)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLSORH	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80...	08/07/2020...	08/06/2021...	6,708	23,170,505	3454.....	934,693	.....0	.....0	(3,766,329)		(3,766,329)	(861,085)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLSORR	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80...	08/21/2020...	08/20/2021...	6,487	22,500,160	3469.....	32,152,945	.....0	.....0	(3,599,701)		(3,599,701)	(819,575)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSS0GH	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFNF3BB653...	06/19/2020...	06/21/2021...	2,266	7,345,873	3242.....	266,55000	(1,679,290)		(1,679,290)	(353,960)00000	0001.....

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SCHEDULE DB - PART A - SECTION 1

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

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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 of 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 Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SMSSOJR	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFNF3BB653...	09/28/2020...	09/28/2021...	4,803	16,566,171	3449.....	23,744,735	.....0	.....0	(2,821,205)		(2,821,205)	(612,943)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSSOOA	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFNF3BB653...	03/19/2021...	03/21/2022...	5,519	22,272,366	4036.....	.....0	(1,291,199)	.....0	(1,305,900)		(1,305,900)	(14,702)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SCTS0AH	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Citigroup..... 5493008GOWFH1UU8231...	08/21/2020...	08/20/2021...	8,582	30,419,757	3545.....	42,184,049	.....0	.....0	(4,198,041)		(4,198,041)	(1,003,293)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSS0DL	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFNF3BB653...	04/21/2020...	04/21/2021...	58,793	176,577,132	3003.....	3,635,236	.....0	.....0	(56,880,853)		(56,880,853)	(11,436,211)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0YV	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	10/28/2020...	10/28/2021...	6,221	20,591,261	3310.....	30,958,495	.....0	.....0	(4,469,157)		(4,469,157)	(879,706)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SCTS0AD	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Citigroup..... 5493008GOWFH1UU8231...	08/21/2020...	08/20/2021...	20,102	71,827,059	3573.....	98,522,716	.....0	.....0	(9,345,660)		(9,345,660)	(2,273,672)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0VE	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	07/28/2020...	07/28/2021...	6,882	22,501,456	3270.....	1,159,342	.....0	.....0	(4,993,743)		(4,993,743)	(1,028,067)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSS0SB	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	11/06/2020...	11/05/2021...	6,402	22,903,283	3578.....	31,753,856	.....0	.....0	(3,172,910)		(3,172,910)	(717,398)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSS0GR	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFNF3BB653...	06/19/2020...	06/21/2021...	6,809	21,792,749	3201.....	951,762	.....0	.....0	(5,315,498)		(5,315,498)	(1,094,871)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SUBS0AJ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	UBS..... 5493001KJTIIGC8Y1R12.....	12/21/2020...	12/21/2021...	21,980	83,650,825	3806.....	108,462,508	.....0	.....0	(7,511,273)		(7,511,273)	(1,867,408)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSS0IG	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFNF3BB653...	07/21/2020...	07/21/2021...	3,042	10,067,256	3309.....	509,900	.....0	.....0	(2,087,645)		(2,087,645)	(442,853)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSS0KU	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFNF3BB653...	12/14/2020...	12/14/2021...	1,376	5,218,205	3792.....	6,766,164	.....0	.....0	(478,999)		(478,999)	(119,121)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSS0SX	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	12/07/2020...	12/07/2021...	3,646	13,645,301	3743.....	18,116,938	.....0	.....0	(1,389,464)		(1,389,464)	(339,001)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSS0LM	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFNF3BB653...	02/05/2021...	02/07/2022...	1,452	5,858,138	4035.....	.....0	(336,565)	.....0	(316,310)		(316,310)	20,255	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSS0OI	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFNF3BB653...	03/26/2021...	03/28/2022...	13,248	53,744,619	4057.....	.....0	(3,094,497)	.....0	(3,017,366)		(3,017,366)	77,131	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSS0HW	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFNF3BB653...	07/21/2020...	07/21/2021...	20,763	70,208,008	3381.....	2,655,172	.....0	.....0	(12,875,790)		(12,875,790)	(2,856,908)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0YL	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	10/21/2020...	10/21/2021...	7,375	26,150,570	3546.....	36,406,024	.....0	.....0	(3,800,688)		(3,800,688)	(857,189)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SCTS0AZ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Citigroup..... 5493008GOWFH1UU8231...	12/14/2020...	12/14/2021...	6,671	25,064,815	3757.....	32,926,722	.....0	.....0	(2,490,094)		(2,490,094)	(606,833)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSS0LU	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFNF3BB653...	02/12/2021...	02/14/2022...	5,828	24,996,059	4289.....	.....0	(821,767)	.....0	(606,950)		(606,950)	214,816	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSS0ST	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	11/27/2020...	11/26/2021...	8,384	30,995,061	3697.....	41,624,129	.....0	.....0	(3,441,688)		(3,441,688)	(827,904)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSS0MH	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFNF3BB653...	02/19/2021...	02/18/2022...	5,394	22,394,054	4152.....	.....0	(1,022,400)	.....0	(866,297)		(866,297)	156,103	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SSGS0CP	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	10/14/2020...	10/14/2021...	930	3,456,326	3716.....	4,537,08900	(349,959)		(349,959)	(89,830)00000	0001.....

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SCHEDULE DB - PART A - SECTION 1

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

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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 of 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 Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SMSS0FZ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFNF3BB653...	06/19/2020...	06/21/2021...	52,336	177,930,363	3400.....	2,184,505	0	0	(30,971,563)		(30,971,563)	(7,205,474)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0WX	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	09/21/2020...	09/21/2021...	6,791	22,756,301	3351.....	33,677,791	0	0	(4,553,020)		(4,553,020)	(940,952)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0MZ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFNF3BB653...	02/19/2021...	02/18/2022...	17,318	69,686,073	4024.....	0	(4,388,622)	0	(3,964,470)		(3,964,470)	424,152	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0GZ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFNF3BB653...	06/26/2020...	06/28/2021...	14,856	45,860,175	3087.....	2,285,447	0	0	(13,243,717)		(13,243,717)	(2,553,750)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0DT	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFNF3BB653...	04/21/2020...	04/21/2021...	15,957	45,060,334	2824.....	2,408,009	0	0	(18,298,964)		(18,298,964)	(3,259,602)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SCSS0IQ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYJLN8C3868....	03/19/2021...	03/21/2022...	16,727	68,733,752	4109.....	0	(3,287,612)	0	(3,282,370)		(3,282,370)	5,242	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SCTS0AT	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Citigroup..... 5493008GOWFH1UU8231...	10/21/2020...	10/21/2021...	32,172	113,844,804	3539.....	158,947,696	0	0	(16,770,470)		(16,770,470)	(3,767,338)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0TV	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	05/21/2020...	05/21/2021...	13,104	40,082,253	3059.....	1,782,406	0	0	(11,992,949)		(11,992,949)	(2,396,631)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0EF	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFNF3BB653...	04/28/2020...	04/28/2021...	12,678	36,853,805	2907.....	2,209,244	0	0	(13,487,473)		(13,487,473)	(2,518,310)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SCTS0AJ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Citigroup..... 5493008GOWFH1UU8231...	08/21/2020...	08/20/2021...	11,178	39,313,920	3517.....	55,103,963	0	0	(5,731,752)		(5,731,752)	(1,346,280)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0GV	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFNF3BB653...	06/19/2020...	06/21/2021...	8,690	27,621,947	3179.....	1,322,357	0	0	(6,968,288)		(6,968,288)	(1,418,659)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0HQ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFNF3BB653...	07/21/2020...	07/21/2021...	19,744	67,643,536	3426.....	2,068,381	0	0	(11,444,613)		(11,444,613)	(2,611,460)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SCTS0BD	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Citigroup..... 5493008GOWFH1UU8231...	02/26/2021...	02/28/2022...	2,737	10,772,202	3936.....	0	(704,508)	0	(786,140)		(786,140)	(81,631)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SCSS0IK	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYJLN8C3868....	01/21/2021...	01/21/2022...	8,737	34,751,592	3978.....	0	(1,966,880)	0	(2,123,561)		(2,123,561)	(156,681)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0WT	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	09/21/2020...	09/21/2021...	19,403	65,572,244	3379.....	95,919,313	0	0	(12,520,594)		(12,520,594)	(2,629,532)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SUBSOAN	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	UBS..... 5493001KJTIIGC8Y1R12.....	12/21/2020...	12/21/2021...	5,756	21,591,216	3751.....	28,582,224	0	0	(2,191,526)		(2,191,526)	(527,337)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0YB	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	10/21/2020...	10/21/2021...	8,328	29,727,212	3570.....	41,004,574	0	0	(4,130,290)		(4,130,290)	(943,876)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0UB	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	05/21/2020...	05/21/2021...	7,551	22,858,689	3027.....	1,158,399	0	0	(7,145,978)		(7,145,978)	(1,402,328)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0FF	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFNF3BB653...	05/28/2020...	05/28/2021...	8,165	25,393,313	3110.....	1,246,142	0	0	(7,064,410)		(7,064,410)	(1,437,097)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SCTS0AL	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Citigroup..... 5493008GOWFH1UU8231...	08/21/2020...	08/20/2021...	10,916	38,288,634	3508.....	53,867,949	0	0	(5,686,940)		(5,686,940)	(1,327,639)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0SZ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	04/28/2020...	04/28/2021...	9,387	27,582,855	2938.....	1,468,878	0	0	(9,691,710)		(9,691,710)	(1,847,749)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0IX	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFNF3BB653...	08/28/2020...	08/27/2021...	6,879	24,520,127	3564.....	34,156,367	0	0	(3,271,790)		(3,271,790)	(786,252)	0	0	0	0		0001.....

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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 of 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	C o d e	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 Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SBCS0XD	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	09/28/2020....	09/28/2021....	6,055	20,768,832	3430.....	29,997,802	.....0	.....0	(3,655,930)		(3,655,930)	(785,571)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSSOLE	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFNF3BB653....	01/14/2021....	01/14/2022....	7,009	27,342,530	3901.....	.....0	(1,681,816)	.....0	(2,023,428)		(2,023,428)	(341,613)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLSORZ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America... EYKN6V0ZCB8VD9IULB80....	10/14/2020....	10/14/2021....	3,914	14,975,042	3826.....	18,924,151	.....0	.....0	(1,153,874)		(1,153,874)	(318,640)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSSONP	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFNF3BB653....	03/05/2021....	03/07/2022....	7,417	28,954,485	3904.....	.....0	(2,031,743)	.....0	(2,306,868)		(2,306,868)	(275,125)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSSOHJ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFNF3BB653....	07/14/2020....	07/14/2021....	3,912	12,688,807	3244.....	671,182	.....0	.....0	(2,915,953)		(2,915,953)	(598,786)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SUBS0AL	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	UBS..... 5493001KJTIIGC8Y1R12....	12/21/2020....	12/21/2021....	12,200	46,159,920	3784.....	60,350,838	.....0	.....0	(4,359,510)		(4,359,510)	(1,068,018)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSS0IE	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFNF3BB653....	07/21/2020....	07/21/2021....	7,823	26,022,036	3326.....	1,236,112	.....0	.....0	(5,246,307)		(5,246,307)	(1,124,574)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSS0EZ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFNF3BB653....	05/21/2020....	05/21/2021....	7,372	22,232,035	3016.....	1,179,002	.....0	.....0	(7,060,344)		(7,060,344)	(1,376,263)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0WN	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	09/21/2020....	09/21/2021....	6,664	22,623,680	3395.....	32,888,373	.....0	.....0	(4,210,198)		(4,210,198)	(891,958)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SWFS0AV	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Wells Fargo..... KB1H1DSPRFMYCMCUXFT09....	03/12/2021....	03/14/2022....	1,302	5,315,975	4083.....	.....0	(299,798)	.....0	(269,473)		(269,473)	30,325	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSS0ML	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFNF3BB653....	02/19/2021....	02/18/2022....	6,919	28,076,610	4058.....	.....0	(1,629,036)	.....0	(1,450,321)		(1,450,321)	178,716	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSS0LA	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFNF3BB653....	01/14/2021....	01/14/2022....	1,698	6,904,985	4067.....	.....0	(269,536)	.....0	(319,866)		(319,866)	(50,330)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSS0IR	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFNF3BB653....	08/28/2020....	08/27/2021....	1,462	5,326,680	3643.....	7,195,686	.....0	.....0	(599,237)		(599,237)	(152,174)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSS0NN	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFNF3BB653....	03/05/2021....	03/07/2022....	4,883	19,276,082	3948.....	.....0	(1,217,530)	.....0	(1,381,743)		(1,381,743)	(164,213)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0XX	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	10/14/2020....	10/14/2021....	4,895	17,343,426	3543.....	24,316,549	.....0	.....0	(2,519,639)		(2,519,639)	(571,095)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0YY	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	11/20/2020....	11/19/2021....	49,685	193,990,114	3904.....	240,117,668	.....0	.....0	(12,884,418)		(12,884,418)	(3,668,022)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSS0GN	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFNF3BB653....	06/19/2020....	06/21/2021....	8,501	27,297,731	3211.....	1,143,470	.....0	.....0	(6,550,112)		(6,550,112)	(1,356,948)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0XZ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	10/21/2020....	10/21/2021....	24,314	87,859,125	3614.....	119,174,342	.....0	.....0	(11,193,919)		(11,193,919)	(2,630,032)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0ZS	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	12/21/2020....	12/21/2021....	20,711	80,489,574	3886.....	101,337,266	.....0	.....0	(5,948,095)		(5,948,095)	(1,607,731)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSS0GX	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFNF3BB653....	06/26/2020....	06/28/2021....	1,822	5,691,363	3124.....	242,472	.....0	.....0	(1,559,387)		(1,559,387)	(305,915)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSS0MV	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFNF3BB653....	02/19/2021....	02/18/2022....	5,562	22,441,836	4035.....	.....0	(1,375,838)	.....0	(1,238,381)		(1,238,381)	137,457	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSS0LI	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFNF3BB653....	01/28/2021....	01/28/2022....	7,132	27,443,793	3848.....0	(2,088,817)0	(2,357,582)		(2,357,582)	(268,765)00000	0001.....

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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 of 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 Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SCSS0IE	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868....	01/21/2021....	01/21/2022....	7,279	29,249,715	4018.....	.....0	.....(1,484,412)	.....0	.....(1,593,820)	.....	.....(1,593,820)	.....(109,408)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SMSS0NS	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653....	03/19/2021....	03/21/2022....	5,340	22,208,206	4159.....	.....0	.....(929,615)	.....0	.....(915,276)	.....	.....(915,276)	.....14,339	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SBCS1AG	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	02/26/2021....	02/28/2022....	6,039	23,367,669	3869.....	.....0	.....(1,773,302)	.....0	.....(1,995,966)	.....	.....(1,995,966)	.....(222,664)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SMSS0JJ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653....	09/21/2020....	09/21/2021....	45,077	162,320,474	3601.....	.....218,117,235	.....0	.....0	.....(20,611,861)	.....	.....(20,611,861)	.....(4,950,392)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SBCS0VZ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	08/28/2020....	08/27/2021....	3,583	12,728,822	3553.....	.....17,815,213	.....0	.....0	.....(1,740,307)	.....	.....(1,740,307)	.....(415,132)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SBCS0VQ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	08/14/2020....	08/13/2021....	6,893	23,958,138	3476.....	.....962,676	.....0	.....0	.....(3,760,472)	.....	.....(3,760,472)	.....(865,849)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SUBS0AB	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	UBS..... 5493001KJTIIGC8Y1R12.....	11/06/2020....	11/05/2021....	3,047	11,111,373	3647.....	.....15,001,905	.....0	.....0	.....(1,342,206)	.....	.....(1,342,206)	.....(318,190)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SMSS0II	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653....	08/14/2020....	08/13/2021....	6,178	21,437,598	3470.....	.....884,690	.....0	.....0	.....(3,401,440)	.....	.....(3,401,440)	.....(780,306)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SMLS0RN	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America... EYKN6V0ZCB8VD9IULB80....	08/07/2020....	08/06/2021....	3,999	13,592,081	3399.....	.....683,189	.....0	.....0	.....(2,442,520)	.....	.....(2,442,520)	.....(539,573)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SMSS0EP	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653....	05/14/2020....	05/14/2021....	14,486	42,569,284	2939.....	.....2,174,491	.....0	.....0	.....(14,969,782)	.....	.....(14,969,782)	.....(2,806,030)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SBCS0ZY	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	12/21/2020....	12/21/2021....	12,527	47,989,559	3831.....	.....61,645,367	.....0	.....0	.....(4,063,992)	.....	.....(4,063,992)	.....(1,032,389)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SUBS0AF	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	UBS..... 5493001KJTIIGC8Y1R12.....	11/13/2020....	11/12/2021....	6,559	25,807,697	3935.....	.....31,715,651	.....0	.....0	.....(1,546,706)	.....	.....(1,546,706)	.....(451,801)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SBCS0SN	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	04/14/2020....	04/14/2021....	8,356	24,366,681	2916.....	.....1,337,545	.....0	.....0	.....(8,816,517)	.....	.....(8,816,517)	.....(1,689,883)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SUBS0AZ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	UBS..... 5493001KJTIIGC8Y1R12.....	01/07/2021....	01/07/2022....	3,310	12,764,287	3856.....	.....0	.....(841,987)	.....0	.....(1,043,051)	.....	.....(1,043,051)	.....(201,064)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SMSS0DZ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653....	04/21/2020....	04/21/2021....	8,300	23,115,500	2785.....	.....1,427,414	.....0	.....0	.....(9,840,454)	.....	.....(9,840,454)	.....(1,708,285)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SWFS0BC	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Wells Fargo..... KB1H1DSRPFMYMFCUFT09....	03/19/2021....	03/21/2022....	9,046	36,919,983	4081.....	.....0	.....(1,901,878)	.....0	.....(1,909,005)	.....	.....(1,909,005)	.....(7,127)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SCSS0HY	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868....	01/21/2021....	01/21/2022....	5,377	22,016,987	4095.....	.....0	.....(897,641)	.....0	.....(947,923)	.....	.....(947,923)	.....(50,282)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SCTS0AP	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Citigroup..... 5493008GOWFH1UU8231....	09/14/2020....	09/14/2021....	7,077	24,663,699	3485.....	.....34,973,119	.....0	.....0	.....(3,900,995)	.....	.....(3,900,995)	.....(876,997)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SMSS0MC	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653....	02/12/2021....	02/14/2022....	7,492	29,948,446	3997.....	.....0	.....(2,104,377)	.....0	.....(1,818,144)	.....	.....(1,818,144)	.....286,233	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SBCS0WR	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	09/21/2020....	09/21/2021....	6,762	22,869,895	3382.....	.....33,418,413	.....0	.....0	.....(4,347,853)	.....	.....(4,347,853)	.....(914,480)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SSGS0CJ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	05/14/2020....	05/14/2021....	3,888	12,172,939	3131.....	.....207,541	.....0	.....0	.....(3,278,410)	.....	.....(3,278,410)	.....(690,073)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SMSS0NU	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653....	03/19/2021....	03/21/2022....	7,095	28,835,144	4064.....0(1,551,642)0(1,564,364)(1,564,364)(12,722)0000	0001.....

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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 of 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 Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLYBOW96	QUALCOMM Inc 747525AF0.....	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	10/13/2015...	05/20/2025...	0	4,250,000	0.18238.....	0	0	2,256	0		0	0	0	0	0	43,232		93.9.....
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLYBOW96	QUALCOMM Inc 747525AF0.....	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	10/13/2015...	05/20/2025...	0	4,250,000	-2.008.....	0	(217,681)	(21,335)	349,726		(239,376)	0	0	0	0	0		93.9.....
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLYBPB9F	Flowserve Corp 34354PAD7.....	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	11/04/2015...	11/15/2023...	0	8,750,000	0.19375.....	0	0	4,429	0		0	0	0	0	0	70,883		95.26.....
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLYBPB9F	Flowserve Corp 34354PAD7.....	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	11/04/2015...	11/15/2023...	0	8,750,000	-1.972.....	0	(385,522)	(43,138)	619,378		(423,944)	0	0	0	0	0		95.26.....
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLYBPB79	National Oilwell Varco Inc 637071AJ0	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	11/04/2015...	12/01/2022...	0	2,429,300	0.1905.....	0	0	1,296	0		0	0	0	0	0	15,694		93.62.....
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLYBPB79	National Oilwell Varco Inc 637071AJ0	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	11/04/2015...	12/01/2022...	0	2,429,300	-1.88.....	0	(73,684)	(11,418)	118,381		(81,028)	0	0	0	0	0		93.62.....
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLYBP9H9	Tosco Corp 891490AR5.....	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	11/03/2015...	01/01/2027...	0	10,000,000	0.2375.....	0	0	5,791	0		0	0	0	0	0	119,925		101.64.....
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLYBP9H9	Tosco Corp 891490AR5.....	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	11/03/2015...	01/01/2027...	0	10,000,000	-2.229.....	0	(581,094)	(57,583)	933,582		(639,007)	0	0	0	0	0		101.64.....
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLYBOS8V	COMMUNITY HOSPITALS OF I 20369EAA0	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	10/07/2015...	05/01/2025...	0	10,500,000	0.205.....	0	0	4,865	0		0	0	0	0	0	106,124		90.83.....
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLYBOS8V	COMMUNITY HOSPITALS OF I 20369EAA0	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	10/07/2015...	05/01/2025...	0	10,500,000	-2.029.....	0	(554,345)	(53,261)	890,607		(609,592)	0	0	0	0	0		90.83.....
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLYBP9IC	McDonalds Corp 580135BY6.....	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	11/03/2015...	01/08/2028...	0	10,000,000	0.234.....	0	0	6,329	0		0	0	0	0	0	130,117		103.93.....
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLYBP9IC	McDonalds Corp 580135BY6.....	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	11/03/2015...	01/08/2028...	0	10,000,000	-2.289.....	0	(591,150)	(57,225)	949,738		(650,065)	0	0	0	0	0		103.93.....
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLU8V29T	KANSAS ST DEV FIN AUTH REVENUE 485429Y99	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	08/12/2015...	04/15/2026...	0	5,300,000	0.24125.....	0	0	3,188	0		0	0	0	0	0	59,502		94.95.....
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLU8V29T	KANSAS ST DEV FIN AUTH REVENUE 485429Y99	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	08/12/2015...	04/15/2026...	0	5,300,000	-2.231.....	0	(333,154)	(29,561)	535,244		(366,357)	0	0	0	0	0		94.95.....
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLYBQPH9	OAKLAND CA PENSN OBLG 672319CE8	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	01/07/2016...	12/15/2023...	0	4,500,000	0.18388.....	0	0	2,366	0		0	0	0	0	0	37,028		95.95.....
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLYBQPH9	OAKLAND CA PENSN OBLG 672319CE8	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	01/07/2016...	12/15/2023...	0	4,500,000	-1.926.....	0	(190,088)	(21,668)	305,394		(209,032)	0	0	0	0	0		95.95.....
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLYBP9NJ	Walt Disney Co 254687DR4.....	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	11/03/2015...	06/30/2028...	0	8,000,000	0.25388.....	0	0	1	0		0	0	0	0	0	107,703		99.59.....
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLYBP9NJ	Walt Disney Co 254687DR4.....	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	11/03/2015...	06/30/2028...	0	8,000,000	-2.309.....	0	(483,356)	(46,180)	776,557		(531,528)	0	0	0	0	0		99.59.....
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLYBO0IP	JOHNSON CONTROLS INTL PL 478375AR9	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	09/09/2015...	02/14/2026...	0	3,600,000	0.19375.....	0	0	1,880	0		0	0	0	0	0	39,732		97.41.....
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLYBO0IP	JOHNSON CONTROLS INTL PL 478375AR9	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	09/09/2015...	02/14/2026...	0	3,600,000	-2.244.....	0	(204,373)	(21,094)	328,344		(224,741)	0	0	0	0	0		97.41.....
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLYBPDPG	Kohls Corp 500255AT1.....	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	11/06/2015...	12/15/2023...	0	9,000,000	0.18388.....	0	0	4,733	0		0	0	0	0	0	74,057		97.87.....
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLYBPDPG	Kohls Corp 500255AT1.....	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	11/06/2015...	12/15/2023...	0	9,000,000	-2.098.....	0	(422,210)	(47,205)	678,320		(464,288)	0	0	0	0	0		97.87.....

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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 of 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 Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)	
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLYBPN45	Horace Mann Educators 440327AK0	D.....	Interest Rate	London Clearing House 549300035Z3DHK2T4A54.....	11/18/2015...	12/01/2025....	.....0	.....8,500,000	0.1905.....	.....0	.....0	.....4,534	.....0		.....0	.....0	.....0	.....0	.....0	.....91,838	.....	95.02.....
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLYBPN45	Horace Mann Educators 440327AK0	D.....	Interest Rate	London Clearing House 549300035Z3DHK2T4A54.....	11/18/2015...	12/01/2025....08,500,000	-2.142.....0(484,806)(45,518)778,887	(533,123)000000	95.02.....
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLYBOTMV	Janus Capital Group Inc 47102XAJ4	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	10/08/2015...	08/01/2025....	.....0	.....7,500,000	0.205.....	.....0	.....0	.....3,839	.....0		.....0	.....0	.....0	.....0	.....0	.....78,087	.....	93.06.....
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLYBOTMV	Janus Capital Group Inc 47102XAJ4	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	10/08/2015...	08/01/2025....07,500,000	-2.07.....0(374,442)(37,519)601,577	(411,760)000000	93.06.....
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLYBN6G4	Yamana Gold Inc 98462YAB6.....	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	08/06/2015...	07/15/2024....	.....0	.....2,300,000	0.24125.....	.....0	.....0	.....1,522	.....0		.....0	.....0	.....0	.....0	.....0	.....20,864	.....	89.9.....
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLYBN6G4	Yamana Gold Inc 98462YAB6.....	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	08/06/2015...	07/15/2024....02,300,000	-2.26.....0(125,080)(12,995)200,953	(137,546)000000	89.9.....
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLU8UY6T	OAKLAND CA REDEV SUCCESSOR AGY 67232TAU9	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	08/10/2015...	09/01/2023....	.....0	.....850,000	0.1905.....	.....0	.....0	.....453	.....0		.....0	.....0	.....0	.....0	.....0	.....6,611	.....	92.26.....
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLU8UY6T	OAKLAND CA REDEV SUCCESSOR AGY 67232TAU9	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	08/10/2015...	09/01/2023....0850,000	-2.176.....0(35,358)(4,624)56,806	(38,882)000000	92.26.....
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLYBOTMP	AP MOELLER-MAERSK A/S 00203QAD9	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	10/08/2015...	09/28/2025....	.....0	.....8,750,000	0.251.....	.....0	.....0	.....5,613	.....0		.....0	.....0	.....0	.....0	.....0	.....92,750	.....	94.79.....
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLYBOTMP	AP MOELLER-MAERSK A/S 00203QAD9	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	10/08/2015...	09/28/2025....08,750,000	-2.08.....0(416,709)(47,017)669,482	(458,239)000000	94.79.....
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLYBGTYR	210692.....	B.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	04/23/2015...	06/30/2027....	.....0	.....10,000,000	0.25388.....	.....0	.....0	.....9	.....0		.....0	.....0	.....0	.....0	.....0	.....125,000	.....	107.36.....
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLYBGTYR	210692.....	B.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	04/23/2015...	06/30/2027....010,000,000	-2.1805.....0(547,661)(54,513)879,869	(602,242)000000	107.36.....
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLYBD74H	INGRAM MICRO INC 457153AG9	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	02/05/2015...	12/15/2024....	.....0	.....4,375,000	0.18388.....	.....0	.....0	.....2,301	.....0		.....0	.....0	.....0	.....0	.....0	.....42,125	.....	95.94.....
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLYBD74H	INGRAM MICRO INC 457153AG9	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	02/05/2015...	12/15/2024....04,375,000	-1.9475.....0(207,419)(21,301)333,239	(228,091)000000	95.94.....
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLYBS3J3	International Paper Co 460146CL5	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	02/17/2016...	01/15/2026....08,250,000	0.24125.....004,9620	0000090,296	92.65.....	

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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 of 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 Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLYBS3J3	International Paper Co 460146CL5	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	02/17/2016...	01/15/2026...	.....0	.....8,250,000	-1.6735.....	.....0	.....(273,908)	.....(34,516)	.....440,059		.....(301,206)	.....0	.....0	.....0	.....0	.....0	.....0	.....92.65.....
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLU8UY7B	OAKLAND CA REDEV SUCCESSOR AGY 67232TAW5	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	08/10/2015...	09/01/2025...	.....0	.....550,000	0.1905.....	.....0	.....0	.....293	.....0		.....0	.....0	.....0	.....0	.....0	.....5,781	.....0	.....92.14.....
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLU8UY7B	OAKLAND CA REDEV SUCCESSOR AGY 67232TAW5	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	08/10/2015...	09/01/2025...	.....0	.....550,000	-2.337.....	.....0	.....(32,650)	.....(3,213)	.....52,455		.....(35,904)	.....0	.....0	.....0	.....0	.....0	.....0	.....92.14.....
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLYBPBWQ	HUDSONS BAY SIMON JV TRUST SERIES 2015HB7 CLASS (CMBS) A7 44422PAU6	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	11/05/2015...	08/05/2022...	.....0	.....14,000,000	0.19513.....	.....0	.....0	.....7,233	.....0		.....0	.....0	.....0	.....0	.....0	.....81,249	.....0	.....98.54.....
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLYBPBWQ	HUDSONS BAY SIMON JV TRUST SERIES 2015HB7 CLASS (CMBS) A7 44422PAU6	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	11/05/2015...	08/05/2022...	.....0	.....14,000,000	-1.8175.....	.....0	.....(305,100)	.....(63,613)	.....490,172		.....(335,507)	.....0	.....0	.....0	.....0	.....0	.....0	.....98.54.....
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLYBPCB1	Mattel Inc 577081AY8.....	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	11/05/2015...	03/15/2023...	.....0	.....4,750,000	0.18388.....	.....0	.....0	.....2,498	.....0		.....0	.....0	.....0	.....0	.....0	.....33,236	.....0	.....94.69.....
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLYBPCB1	Mattel Inc 577081AY8.....	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	11/05/2015...	03/15/2023...	.....0	.....4,750,000	-1.91.....	.....0	.....(141,246)	.....(20,110)	.....226,925		.....(155,323)	.....0	.....0	.....0	.....0	.....0	.....0	.....94.69.....
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLYBLEFM	National Fuel Gas Co 636180BM2	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	06/22/2015...	07/15/2025...	.....0	.....8,250,000	0.24125.....	.....0	.....0	.....5,458	.....0		.....0	.....0	.....0	.....0	.....0	.....85,455	.....0	.....93.11.....
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLYBLEFM	National Fuel Gas Co 636180BM2	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	06/22/2015...	07/15/2025...	.....0	.....8,250,000	-2.48.....	.....0	.....(555,019)	.....(51,150)	.....891,690		.....(610,333)	.....0	.....0	.....0	.....0	.....0	.....0	.....93.11.....
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLYBMZ9M	Bristol-Myers Squibb Co 110122BN7	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	08/03/2015...	08/15/2025...	.....0	.....6,000,000	0.19375.....	.....0	.....0	.....3,037	.....0		.....0	.....0	.....0	.....0	.....0	.....62,750	.....0	.....93.5.....
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLYBMZ9M	Bristol-Myers Squibb Co 110122BN7	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	08/03/2015...	08/15/2025...	.....0	.....6,000,000	-2.255.....	.....0	.....(340,596)	.....(33,073)	.....547,199		.....(374,540)	.....0	.....0	.....0	.....0	.....0	.....0	.....93.5.....
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLU8UY75	OAKLAND CA REDEV SUCCESSOR AGY 67232TAV7	D.....	Interest Rate	London Clearing House 549300035Z3DHK2T4A54.....	08/10/2015...	09/01/2024...	.....0	.....850,000	0.1905.....	.....0	.....0	.....453	.....0		.....0	.....0	.....0	.....0	.....0	.....7,859	.....0	.....92.8.....
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLU8UY75	OAKLAND CA REDEV SUCCESSOR AGY 67232TAV7	D.....	Interest Rate	London Clearing House 549300035Z3DHK2T4A54.....	08/10/2015...	09/01/2024...	.....0	.....850,000	-2.265.....	.....0	.....(45,089)	.....(4,813)	.....72,440		.....(49,583)	.....0	.....0	.....0	.....0	.....0	.....0	.....92.8.....
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLYBN101	CF INDUSTRIES INC 12527GAC7	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	08/04/2015...	06/01/2023...	.....0	.....2,500,000	0.1905.....	.....0	.....0	.....1,334	.....0		.....0	.....0	.....0	.....0	.....0	.....18,411	.....0	.....91.23.....
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLYBN101	CF INDUSTRIES INC 12527GAC7	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	08/04/2015...	06/01/2023...02,500,000	-2.103.....0(103,945)(13,144)166,997	(114,304)00000091.23.....

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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 of 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 Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)	
KEYSIGHT TECHNOLOGIES Variable Rate Interest Rate Swap-R SLYBBWQM	KEYSIGHT TECHNOLOGIES 49338LAB9	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	01/22/2015...	10/30/2024....	.....0	.....4,500,000	0.2115.....	.....0	.....0	.....2,212	.....0		.....0	.....0	.....0	.....0	.....0	.....42,592	.....	98.19.....
KEYSIGHT TECHNOLOGIES Fixed Rate Interest Rate Swap-P SLYBBWQM	KEYSIGHT TECHNOLOGIES 49338LAB9	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	01/22/2015...	10/30/2024....04,500,000	-2.01.....0(231,542)(22,613)371,994	(254,618)000000	98.19.....
KLA-Tencor Corp Variable Rate Interest Rate Swap-R SLU8Q3W0	KLA-Tencor Corp 482480AE0.....	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	01/08/2015...	11/01/2024....	.....0	.....4,500,000	0.205.....	.....0	.....0	.....2,262	.....0		.....0	.....0	.....0	.....0	.....0	.....42,608	.....	95.78.....
KLA-Tencor Corp Fixed Rate Interest Rate Swap-P SLU8Q3W0	KLA-Tencor Corp 482480AE0.....	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	01/08/2015...	11/01/2024....04,500,000	-2.128.....0(250,028)(23,940)401,693	(274,946)000000	95.78.....
L3HARRIS TECH INC Variable Rate Interest Rate Swap-R SLU8P2X8	502431AC3.....	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	12/11/2014....	05/28/2024....	.....0	.....4,500,000	0.25613.....	.....0	.....0	.....2,436	.....0		.....0	.....0	.....0	.....0	.....0	.....40,004	.....	106.84.....
L3HARRIS TECH INC Fixed Rate Interest Rate Swap-P SLU8P2X8	502431AC3.....	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	12/11/2014....	05/28/2024....04,500,000	-2.273.....0(255,552)(25,571)410,569	(281,021)000000	106.84.....
MORGAN STANLEY BAML TRUST Variable Rate Interest Rate Swap-R SLYBD473	MORGAN STANLEY BAML TRUST SERIES 2014C19 CLASS (CMBS) AS 61764PBW1	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	02/05/2015...	11/15/2024....	.....0	.....3,750,000	0.19375.....	.....0	.....0	.....1,898	.....0		.....0	.....0	.....0	.....0	.....0	.....35,699	.....	93.42.....
MORGAN STANLEY BAML TRUST Fixed Rate Interest Rate Swap-P SLYBD473	MORGAN STANLEY BAML TRUST SERIES 2014C19 CLASS (CMBS) AS 61764PBW1	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	02/05/2015...	11/15/2024....03,750,000	-1.9425.....0(181,286)(18,211)291,253	(199,353)000000	93.42.....
Oceaneering Intl Inc Variable Rate Interest Rate Swap-R SLU8P2WW	Oceaneering Intl Inc 675232AA0.....	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	12/11/2014....	11/15/2024....	.....0	.....4,400,000	0.19375.....	.....0	.....0	.....2,227	.....0		.....0	.....0	.....0	.....0	.....0	.....41,887	.....	96.11.....
Oceaneering Intl Inc Fixed Rate Interest Rate Swap-P SLU8P2WW	Oceaneering Intl Inc 675232AA0.....	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	12/11/2014....	11/15/2024....04,400,000	-2.31.....0(271,215)(25,410)435,733	(298,245)000000	96.11.....
SELECT INCOME REIT Variable Rate Interest Rate Swap-R SLYBD47B	SELECT INCOME REIT 81618TAC4	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	02/05/2015...	02/01/2025....	.....0	.....4,250,000	0.205.....	.....0	.....0	.....1,831	.....0		.....0	.....0	.....0	.....0	.....0	.....41,620	.....	93.29.....
SELECT INCOME REIT Fixed Rate Interest Rate Swap-P SLYBD47B	SELECT INCOME REIT 81618TAC4	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	02/05/2015...	02/01/2025....04,250,000	-1.9565.....0(192,395)(20,095)309,100	(211,569)000000	93.29.....
Southwestern Energy Co Variable Rate Interest Rate Swap-R SLYBBWPA	Southwestern Energy Co 845467AL3	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	01/22/2015...	01/23/2025....	.....0	.....8,750,000	0.21775.....	.....0	.....0	.....4,872	.....0		.....0	.....0	.....0	.....0	.....0	.....85,440	.....	96.91.....
Southwestern Energy Co Fixed Rate Interest Rate Swap-P SLYBBWPA	Southwestern Energy Co 845467AL3	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	01/22/2015...	01/23/2025....08,750,000	-2.026.....0(420,278)(45,796)675,217	(462,164)000000	96.91.....
0999999999. Total-Swaps-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108-Interest Rate.....										.....0	.....(11,499,557)	.....(1,093,090)	.....18,475,123	XXX	.....(12,645,624)	.....0	.....0	.....0	.....0	.....2,273,744	XXX	XXX
1049999999. Total-Swaps-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108.....										.....0	.....(11,499,557)	.....(1,093,090)	.....18,475,123	XXX	.....(12,645,624)	.....0	.....0	.....0	.....0	.....2,273,744	XXX	XXX
Total - Swaps																							
1359999999. Total-Swaps-Interest Rate.....										.....0	.....(11,499,557)	.....(1,093,090)	.....18,475,123	XXX	.....(12,645,624)	.....0	.....0	.....0	.....0	.....2,273,744	XXX	XXX
1409999999. Total-Swaps.....										.....0	.....(11,499,557)	.....(1,093,090)	.....18,475,123	XXX	.....(12,645,624)	.....0	.....0	.....0	.....0	.....2,273,744	XXX	XXX
Totals																							
1689999999. Total-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108.....										#####	.....77,137,901	.....(1,093,090)	.....560,635,328	XXX	529,514,581	.....62,225,710	.....0	.....0	.....0	.....2,273,744	XXX	XXX

QE06.61

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 of 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	C o d e	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 Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
1759999999. TOTAL										#####	77,137,901	(1,093,090)	560,635,328	XXX	529,514,581	.62,225,710	0	0	0	2,273,744	XXX	XXX

(a)

Code	Description of Hedged Risk(s)
0001	The hedge effectiveness cannot be measured at inception. At 03/31/2021 The change in fair value of the derivative hedging instrument is 100.4% of the opposite change in the fair value of the hedged item attributable to the hedged risk, which is within the 80-125 percent range allowed.

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			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 Year-end (b)	Value of One (1) Point	
Long Futures																						
Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108																						
ESM1.....	.....7	1,388,590	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	06/18/2021.	CME.....	SNZ20JLFK8MNNCLQOF3	03/15/2021.	.....3.932.8000	.....3,967.4000	.....2,962,899	.....2,962,899	.....12,110	.....0	.....0	.....0	.....12,110	.....77,000	.....0001	.....50
1519999999. Total-Long Futures-Hedging Effective-Excluding Variable Annuities Under SSAP No. 108.....													.....2,962,899	.....2,962,899	.....12,110	.....0	.....0	.....0	.....12,110	.....77,000	XXX	XXX
1579999999. Total-Long Futures.....													.....2,962,899	.....2,962,899	.....12,110	.....0	.....0	.....0	.....12,110	.....77,000	XXX	XXX
Totals																						
1689999999. Total-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108.....													.....2,962,899	.....2,962,899	.....12,110	.....0	.....0	.....0	.....12,110	.....77,000	XXX	XXX
1759999999. TOTAL.....													.....2,962,899	.....2,962,899	.....12,110	.....0	.....0	.....0	.....12,110	.....77,000	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
JPM	...8,804,530	..(5,916,388)	...2,950,789
Total Net Cash Deposits.....	...8,804,530	..(5,916,388)	...2,950,789

QE07

(a)

Code	Description of Hedged Risk(s)
0001	The hedge effectiveness cannot be measured at inception. At 03/31/2021 The change in fair value of the derivative hedging instrument is 100.4% of the opposite change in the fair value of the hedged item attributable to the hedged risk, which is within the 80-125 percent range allowed.

SCHEDULE DB - PART D - SECTION 1
Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1 Description of Exchange, Counterparty or Central Clearinghouse	2 Master Agreement (Y or N)	3 Credit Support Annex (Y or N)	Counterparty Offset		Book Adjusted Carrying Value			Fair Value			12 Potential Exposure	13 Off-Balance Sheet Exposure
			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		
Exchange Traded Derivatives												
019999999. Aggregate Sum of Exchange Traded.....	XXX	XXX	XXX	0	3,427,767	(353,175)	3,427,767	3,427,767	(353,175)	3,427,767	77,000	77,000
NAIC 1 Designation												
Bank of America..... EYKN6V0ZCB8VD9IULB80..			52,715,953	0	170,076,319	(116,603,000)	117,360,366	170,076,319	(116,603,000)	117,360,366	0	0
Barclays Bank PLC..... G5GSEF7VJP5I7OUK5573...			169,008,000	0	859,035,378	(687,969,684)	690,027,378	859,035,378	(687,969,684)	690,027,378	0	0
Citigroup..... 5493008GOWFH1UU8231.			17,383,000	0	88,434,759	(70,860,354)	71,051,759	88,434,759	(70,860,354)	71,051,759	0	0
Credit Suisse FB Int..... E58DKGMJYYYJLN8C3868.			45,389,000	0	87,719,778	(40,628,991)	42,330,778	87,719,778	(40,628,991)	42,330,778	0	0
Morgan Stanley..... 4PQUHN3JPF3BB653.			189,918,000	0	1,182,734,234	(991,209,927)	992,816,234	1,182,734,234	(991,209,927)	992,816,234	0	0
RBC Capital Markets..... ES7IP3U3RHIGC71XBU11...			10,008,241	0	10,886,422	(788,970)	878,181	10,886,422	(788,970)	878,181	0	0
Societe Generale..... O2RNE8IBXP4R0TD8PU41..			35,893,000	0	104,647,424	(68,195,412)	68,754,424	104,647,424	(68,195,412)	68,754,424	0	0
UBS..... 5493001KJTIIGC8Y1R12....			8,430,000	0	44,594,085	(36,161,697)	36,164,085	44,594,085	(36,161,697)	36,164,085	0	0
Wells Fargo..... KB1H1DSPRFMYMCUFXT09			6,140,000	0	22,022,069	(15,683,916)	15,882,069	22,022,064	(15,683,916)	15,882,064	0	0
029999999. Total NAIC 1 Designation.....			534,885,194	0	2,570,150,468	(2,028,101,951)	2,035,265,274	2,570,150,463	(2,028,101,951)	2,035,265,269	0	0
089999999. Aggregate Sum of Central Clearinghouse.....	XXX	XXX	0	0	18,475,123	0	18,475,123	(12,645,623)	0	0	2,273,744	2,273,744
099999999. Gross Totals.....			534,885,194	0	2,592,053,358	(2,028,455,126)	2,057,168,164	2,560,932,607	(2,028,455,126)	2,038,693,036	2,350,744	2,350,744
1. Offset per SSAP No. 64.....							0					
2. Net after right of offset per SSAP No. 64.....					2,592,053,358	(2,028,455,126)						

QE08

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

1	2	3	4	5	6	7	8	9
Exchange, Counterparty or Central Clearinghouse	Type of Asset Pledged	CUSIP Identification	Description	Fair Value	Par Value	Book/Adjusted Carrying Value	Maturity Date	Type of Margin (I, V or IV)
Collateral Pledged by Reporting Entity								
J.P. Morgan Securities LLC.....	ZBUT11V806EZRVWT807...	TREASURY.....	United States Treasury 1 1/4% Due 12/31/2022 JD30.....	5,248,268	5,250,000	5,249,816	12/31/2022.	IV.....
J.P. Morgan Securities LLC.....	ZBUT11V806EZRVWT807...	CASH.....	CASH.....	18,489,749	18,489,749	18,489,749		V.....
J.P. Morgan Securities LLC.....	ZBUT11V806EZRVWT807...	CASH.....	CASH.....	2,962,899	2,962,899	2,962,899		V.....
CBOE.....	529900RLNSGA90UPEH54...	CASH.....	CASH.....	50,000	50,000	50,000		V.....
019999999. Totals.....				26,750,916	26,752,648	26,752,464	XXX	XXX
Collateral Pledged to Reporting Entity								
Bank of America.....	EYKN6V0ZCB8VD9IULB80...	TREASURY.....	United States Treasury 2% Due 8/31/2021 FA28.....	5,785,763	5,730,000	XXX	08/31/2021.	IV.....
Bank of America.....	EYKN6V0ZCB8VD9IULB80...	TREASURY.....	United States Treasury 2% Due 10/31/2021 AO30.....	265,104	260,000	XXX	10/31/2021.	IV.....
Bank of America.....	EYKN6V0ZCB8VD9IULB80...	TREASURY.....	United States Treasury 1 3/4% Due 9/30/2022 MS31.....	5,034,869	4,916,000	XXX	09/30/2022.	IV.....
Bank of America.....	EYKN6V0ZCB8VD9IULB80...	TREASURY.....	United States Treasury 2 1/4% Due 1/31/2024 JJ31.....	4,602,653	4,350,000	XXX	01/31/2024.	IV.....
Bank of America.....	EYKN6V0ZCB8VD9IULB80...	TREASURY.....	United States Treasury 2 1/8% Due 3/31/2024 MS30.....	22,730,210	21,598,000	XXX	03/31/2024.	IV.....
Bank of America.....	EYKN6V0ZCB8VD9IULB80...	TREASURY.....	United States Treasury 2% Due 4/30/2024 AO30.....	9,980,622	9,436,000	XXX	04/30/2024.	IV.....
Bank of America.....	EYKN6V0ZCB8VD9IULB80...	TREASURY.....	United States Treasury 0 1/2% Due 4/30/2027 AO30.....	4,316,731	4,500,000	XXX	04/30/2027.	IV.....
Barclays Bank PLC.....	G5GSEF7VJP5I7OUK5573...	CASH.....	CASH.....	169,008,000	169,008,000	XXX		V.....
Credit Suisse FB Int.....	E58DKGMJYYYJLN8C3868...	CASH.....	CASH.....	45,389,000	45,389,000	XXX		V.....
RBC Capital Markets.....	ES7IP3U3RHIGC71XBU11...	CASH.....	CASH.....	10,008,241	10,008,241	XXX		V.....
Societe Generale.....	O2RNE8IBXP4R0TD8PU41...	CASH.....	CASH.....	35,893,000	35,893,000	XXX		V.....
Morgan Stanley.....	4PQUHN3JPFQFNF3BB653...	CASH.....	CASH.....	189,918,000	189,918,000	XXX		V.....
Citigroup.....	5493008GOWFHX1UU8231...	CASH.....	CASH.....	17,383,000	17,383,000	XXX		V.....
UBS.....	5493001KJTIIGC8Y1R12...	CASH.....	CASH.....	8,430,000	8,430,000	XXX		V.....
WellsFargo.....	KB1H1DSPRFMYMCFXT09...	CASH.....	CASH.....	6,140,000	6,140,000	XXX		V.....
029999999. Totals.....				534,885,194	532,959,241	XXX	XXX	XXX

QE09

**Sch. DB - Pt. E
NONE**

**Sch. DL - Pt. 1
NONE**

**Sch. DL - Pt. 2
NONE**

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount or interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
Open Depositories								
JP Morgan Chase..... New York, NY.....		.....0.000	.....0	.....0	.....41,676,327	.....54,123,725	.....66,745,051	XXX
JP Morgan Chase..... Dallas, TX.....		.....0.000	.....0	.....0	.....(18,456,019)	.....4,957,019	.....1,997,655	XXX
JP Morgan Chase..... San Antonio, TX.....		.....0.000	.....0	.....0	.....(31,661,493)	.....(27,759,439)	.....(24,983,157)	XXX
BNY Melon..... Pittsburgh PA.....		.....0.000	.....0	.....0	.....2,524,373	.....2,581,894	.....3,750,030	XXX
0199998. Deposits in.....1 depositories that do not exceed the allowable limit in any one depository (see Instructions) - Open Depositories.....	XXX	XXX	.....0	.....0	.....(24,919)	.....(4,018)	.....(1,318)	XXX
0199999. Total Open Depositories.....	XXX	XXX	.....0	.....0	.....(5,941,731)	.....33,899,182	.....47,508,261	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	.....0	.....0	.....(5,941,731)	.....33,899,182	.....47,508,261	XXX
0599999. Total Cash.....	XXX	XXX	.....0	.....0	.....(5,941,731)	.....33,899,182	.....47,508,261	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1	2	3	4	5	6	7	8	9
CUSIP	Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued	Amount Received During Year
Exempt Money Market Mutual Funds as Identified by the SVO								
09248U 70 0	Blackrock Fed fund # 030.....		03/31/2021.....	0.000		8,600,000	.0	.672
8599999. Total - Exempt Money Market Mutual Funds as Identified by the SVO.....						8,600,000	.0	.672
9999999. Total - Cash Equivalents.....						8,600,000	.0	.672