

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

June 30, 2021

2021

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



QUARTERLY STATEMENT

As of June 30, 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 (Street and Number) (City or Town, State, Country and Zip Code)	
Main Administrative Office	15455 Dallas Parkway .. Addison .. TX .. US .. 75001 (Street and Number) (City or Town, State, Country and Zip Code)	214-638-7100 (Area Code) (Telephone Number)
Mail Address	1 National Life Drive .. Montpelier .. VT .. US .. 05604 (Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)	
Primary Location of Books and Records	1 National Life Drive .. Montpelier .. VT .. US .. 05604 (Street and Number) (City or Town, State, Country and Zip Code)	802-229-3333 (Area Code) (Telephone Number)
Internet Web Site Address	www.nationallife.com	
Statutory Statement Contact	Jaime Lauren Steinhart (Name) StateReporting@nationallife.com (E-Mail Address)	802-229-3770 (Area Code) (Telephone Number) (Extension) 802-229-7282 (Fax Number)

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	EVP & Chief Operating Officer

OTHER

William David Whitsell	SVP & Executive Chief Underwriter	Jason Joseph Doiron	SVP & Chief Investment Officer
Nimesh (nmn) Mehta	SVP & Chief Information Officer	Michael Veilleux #	VP & 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	Gregory Mark Mateja #	VP & Treasurer
Rebecca Palmer	VP & Chief Information Security Officer	Kristin Cook	VP & Chief Underwriter
Erica George #	Illustration Officer & Filing Officer	Pamela Newcomb Blalock	VP
Eric (nmn) Lopez	VP	Angela Marie McCraw	VP
Alfred Joseph Foice	VP	Stephanie Lynn Burmester	VP

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 by various regulators in lieu of or in addition to the enclosed statement.

9033DAA5057F4AC... (Signature)	39F2A9083B0D48B... (Signature)	3FF4DF283EDF4F9... (Signature)
Mehran (nmn) Assadi	Eric Gustave Sandberg	Lisa Francesca Muller
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
Chairman, President & CEO	SVP, Chief Financial Officer & Chief Risk Officer	Senior Counsel & Secretary
(Title)	(Title)	(Title)

Subscribed and sworn to before me

This document is filed by: day of July 2021

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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

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.....	18,029,905,975	0	18,029,905,975	17,415,511,446
2. Stocks:				
2.1 Preferred stocks.....	15,416,500	0	15,416,500	7,050,000
2.2 Common stocks.....	79,956,394	0	79,956,394	86,390,619
3. Mortgage loans on real estate:				
3.1 First liens.....	3,971,713,928	0	3,971,713,928	3,513,996,978
3.2 Other than first liens.....	36,200,201	0	36,200,201	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 (\$.....4,424,132), cash equivalents (\$.....7,000,000) and short-term investments (\$.....157,850).....	11,581,982	0	11,581,982	63,504,824
6. Contract loans (including \$.....0 premium notes).....	490,022,380	0	490,022,380	476,694,775
7. Derivatives.....	2,335,309,604	0	2,335,309,604	2,700,631,557
8. Other invested assets.....	1,157,201,462	0	1,157,201,462	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).....	26,127,308,425	0	26,127,308,425	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.....	184,837,833	0	184,837,833	177,329,915
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	921,784	0	921,784	1,731,390
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums).....	27,113,750	0	27,113,750	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.....	6,048,475	0	6,048,475	7,948,089
16.2 Funds held by or deposited with reinsured companies.....	3,138	0	3,138	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.....	15,737,360	0	15,737,360	11,325,310
18.2 Net deferred tax asset.....	152,316,709	65,439,274	86,877,435	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).....	5,553	5,553	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.....	65,242,028	0	65,242,028	31,564,203
24. Health care (\$.....0) and other amounts receivable.....	72,422,565	72,422,565	0	0
25. Aggregate write-ins for other than invested assets.....	236,058,607	587,345	235,471,261	224,600,370
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	26,888,528,209	138,454,736	26,750,073,473	25,868,458,631
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0	0
28. Total (Lines 26 and 27).....	26,888,528,209	138,454,736	26,750,073,473	25,868,458,631

DETAILS OF WRITE-INS

1101.....	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.....	234,856,648	0	234,856,648	224,518,022
2502. Items not allocated.....	672,695	58,082	614,613	82,348
2503. Leasehold Improvements.....	23,284	23,284	0	0
2598. Summary of remaining write-ins for Line 25 from overflow page.....	505,979	505,979	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	236,058,607	587,345	235,471,261	224,600,370

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$.....18,942,447,001 less \$.....0 included in Line 6.3 (including \$.....0 Modco Reserve).....	18,942,447,001	18,074,158,357
2. Aggregate reserve for accident and health contracts (including \$.....0 Modco Reserve).....	380,415	397,105
3. Liability for deposit-type contracts (including \$.....0 Modco Reserve).....	2,117,653,254	2,181,504,529
4. Contract claims:		
4.1 Life.....	46,409,356	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).....	189,298	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.....	177,864	194,454
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts.....	673,982	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.....	56,197,759	55,766,367
10. Commissions to agents due or accrued - life and annuity contracts \$....4,402,152, accident and health \$.....0 and deposit-type contract funds \$.....0.....	4,402,152	6,877,488
11. Commissions and expense allowances payable on reinsurance assumed.....	0	0
12. General expenses due or accrued.....	14,673,084	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.....	6,530,384	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.....	1,211,012	1,232,540
17. Amounts withheld or retained by reporting entity as agent or trustee.....	268,985	481,491
18. Amounts held for agents' account, including \$.....0 agents' credit balances.....	1,370,598	487,989
19. Remittances and items not allocated.....	45,847,028	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.....	334,310,392	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.....	18,384,953	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.....	1,507,492,632	1,395,502,159
24.08 Derivatives.....	1,752,623,079	2,124,629,544
24.09 Payable for securities.....	80,939,423	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.....	8,952,840	9,938,260
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25).....	24,941,145,491	24,209,027,911
27. From Separate Accounts statement.....	0	0
28. Total liabilities (Lines 26 and 27).....	24,941,145,491	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).....	1,191,431,572	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).....	1,805,927,982	1,656,430,720
38. Totals of Lines 29, 30 and 37.....	1,808,927,982	1,659,430,720
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3).....	26,750,073,473	25,868,458,631

DETAILS OF WRITE-INS

2501. LIHTC Commitments.....	1,028,331	1,394,371
2502. Uncashed Checks Pending Escheatment.....	6,649,725	7,298,826
2503. Guaranty Fund.....	913,294	925,719
2598. Summary of remaining write-ins for Line 25 from overflow page.....	361,490	319,344
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	8,952,840	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.....	1,622,955,180	1,206,792,733	2,639,382,168
2. Considerations for supplementary contracts with life contingencies.....	168,996	114,774	252,643
3. Net investment income.....	721,374,627	308,223,114	1,113,747,469
4. Amortization of Interest Maintenance Reserve (IMR).....	3,513,966	3,020,624	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.....	22,236,898	32,953,555	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.....	1,530,369	40,660,978	61,084,108
9. Totals (Lines 1 to 8.3).....	2,371,780,036	1,591,765,779	3,879,767,301
10. Death benefits.....	87,981,723	72,059,731	149,820,570
11. Matured endowments (excluding guaranteed annual pure endowments).....	210,920	87,916	2,493,057
12. Annuity benefits.....	67,680,403	51,123,187	101,253,942
13. Disability benefits and benefits under accident and health contracts.....	527,048	748,843	1,429,079
14. Coupons, guaranteed annual pure endowments and similar benefits.....	0	0	0
15. Surrender benefits and withdrawals for life contracts.....	590,929,900	579,119,766	1,151,068,362
16. Group conversions.....	0	0	0
17. Interest and adjustments on contract or deposit-type contract funds.....	13,469,017	25,013,845	40,724,353
18. Payments on supplementary contracts with life contingencies.....	183,031	155,844	275,732
19. Increase in aggregate reserves for life and accident and health contracts.....	868,272,931	479,554,480	1,249,705,918
20. Totals (Lines 10 to 19).....	1,629,254,973	1,207,863,612	2,696,771,012
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only).....	355,455,841	276,674,054	606,011,978
22. Commissions and expense allowances on reinsurance assumed.....	0	0	0
23. General insurance expenses and fraternal expenses.....	111,211,999	100,408,768	229,609,719
24. Insurance taxes, licenses and fees, excluding federal income taxes.....	27,367,595	21,714,526	43,725,859
25. Increase in loading on deferred and uncollected premiums.....	8,682,569	6,503,744	11,531,669
26. Net transfers to or (from) Separate Accounts net of reinsurance.....	0	0	0
27. Aggregate write-ins for deductions.....	66,883,332	31,404,930	83,991,691
28. Totals (Lines 20 to 27).....	2,198,856,309	1,644,569,634	3,671,641,929
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28).....	172,923,727	(52,803,855)	208,125,372
30. Dividends to policyholders and refunds to members.....	103,313	58,502	130,473
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30).....	172,820,414	(52,862,357)	207,994,899
32. Federal and foreign income taxes incurred (excluding tax on capital gains).....	23,115,567	(19,618,568)	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).....	149,704,847	(33,243,789)	202,723,753
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$.....4,768,837 (excluding taxes of \$.....1,048,766 transferred to the IMR).....	2,551,675	(23,370,297)	(40,383,460)
35. Net income (Line 33 plus Line 34).....	152,256,522	(56,614,086)	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).....	152,256,522	(56,614,086)	162,340,294
38. Change in net unrealized capital gains (losses) less capital gains tax of \$.....0.....	103,067,441	(61,046,026)	(538,676)
39. Change in net unrealized foreign exchange capital gain (loss).....	102,540	(227,329)	193,762
40. Change in net deferred income tax.....	3,843,457	14,400,194	32,077,312
41. Change in nonadmitted assets.....	3,345,615	(41,612)	(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.....	(105,331,180)	(48,772,254)	(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.....	(7,787,137)	(10,168,817)	(19,841,000)
54. Net change in capital and surplus (Lines 37 through 53).....	149,497,258	(162,469,930)	143,824,640
55. Capital and surplus as of statement date (Lines 36 + 54).....	1,808,927,982	1,353,136,154	1,659,430,724

DETAILS OF WRITE-INS

08.301. Miscellaneous Income.....	(3,139,583)	(3,230,992)	(8,436,087)
08.302. Change in COLI.....	10,338,627	(2,698,632)	8,216,498
08.303. Misc Income - MODCO Interest.....	(5,668,675)	46,590,603	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).....	1,530,369	40,660,978	61,084,108
2701. Funds Withheld Expense.....	66,899,960	31,674,947	84,260,311
2702. Miscellaneous Deductions.....	(19,060)	(282,534)	(282,533)
2703. Fines and Penalties.....	2,432	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).....	66,883,332	31,404,930	83,991,691
5301. Ceding Commission.....	(7,787,137)	(10,168,817)	(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).....	(7,787,137)	(10,168,817)	(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.....	1,725,266,789	1,294,826,163	2,825,105,497
2. Net investment income.....	718,640,696	471,142,971	1,110,473,391
3. Miscellaneous income.....	2,801,280	47,517,665	71,501,988
4. Total (Lines 1 through 3).....	2,446,708,764	1,813,486,800	4,007,080,876
5. Benefit and loss related payments.....	806,705,827	772,232,430	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.....	493,996,257	407,866,229	883,653,209
8. Dividends paid to policyholders.....	44,264	32,398	67,345
9. Federal and foreign income taxes paid (recovered) net of \$.....4,768,837 tax on capital gains (losses).....	33,345,220	(5,539,321)	55,530,847
10. Total (Lines 5 through 9).....	1,334,091,567	1,174,591,736	2,464,661,939
11. Net cash from operations (Line 4 minus Line 10).....	1,112,617,197	638,895,064	1,542,418,937
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	1,336,429,945	981,198,975	1,903,856,107
12.2 Stocks.....	16,266,399	5,650,000	19,775,738
12.3 Mortgage loans.....	74,413,695	97,607,406	244,668,461
12.4 Real estate.....	0	0	0
12.5 Other invested assets.....	35,831,630	18,275,786	57,446,317
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	0	0	0
12.7 Miscellaneous proceeds.....	61,374,300	49,287,906	38,438,107
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	1,524,315,969	1,152,020,073	2,264,184,730
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	1,951,791,446	1,231,139,937	2,971,308,259
13.2 Stocks.....	16,384,623	2,074,500	6,902,640
13.3 Mortgage loans.....	531,940,088	230,066,594	570,008,555
13.4 Real estate.....	0	0	0
13.5 Other invested assets.....	95,047,283	94,506,864	194,258,019
13.6 Miscellaneous applications.....	22,261,697	127,708,908	164,136,886
13.7 Total investments acquired (Lines 13.1 to 13.6).....	2,617,425,137	1,685,496,803	3,906,614,360
14. Net increase or (decrease) in contract loans and premium notes.....	13,327,605	18,413,664	26,074,080
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	(1,106,436,773)	(551,890,394)	(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.....	(63,851,275)	70,840,425	61,078,835
16.5 Dividends to stockholders.....	0	0	0
16.6 Other cash provided (applied).....	5,748,008	127,411,354	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).....	(58,103,267)	198,251,779	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).....	(51,922,843)	285,256,449	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).....	11,581,983	290,022,390	63,504,825
Note: Supplemental disclosures of cash flow information for non-cash transactions:			
20.0001	0	0	0

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.....	981,553,267	684,207,525	1,468,136,562
3. Ordinary individual annuities.....	740,585,367	649,523,830	1,409,329,322
4. Credit life (group and individual).....	0	0	0
5. Group life insurance.....	3,570	5,599	6,988
6. Group annuities.....	23,770,098	24,811,594	68,899,794
7. A&H - group.....	0	0	0
8. A&H - credit (group and individual).....	0	0	0
9. A&H - other.....	20,218	22,670	44,882
10. Aggregate of all other lines of business.....	0	0	0
11. Subtotal (Lines 1 through 10).....	1,745,932,520	1,358,571,217	2,946,417,548
12. Fraternal (Fraternal Benefit Societies Only).....	0	0	0
13. Subtotal (Lines 11 through 12).....	1,745,932,520	1,358,571,217	2,946,417,548
14. Deposit-type contracts.....	687,468	2,097,873	2,721,930
15. Total (Lines 13 and 14).....	1,746,619,988	1,360,669,091	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	\$ 152,256,522	\$ 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	\$ 152,256,522	\$ 162,340,294
SURPLUS					
(5) Life Insurance Company of the Southwest Company state basis (Page 3, line 38, Columns 1 & 2)	XXX	XXX	XXX	\$1,808,927,982	\$ 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	\$1,808,927,982	\$ 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	2a	2b	3
	Amortized Cost Basis Before Other-than-Temporary Impairment	Other-Than-Temporary Impairment Recognized in Loss		Fair Value 1 – (2a + 2b)
		Interest	Non- Interest	
OTTI recognized 1st Quarter				
a. Intent to sell	\$ 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
c. Total 1 st Quarter	\$ 0	\$ 0	\$ 0	\$ 0
OTTI recognized 2nd Quarter				
d. Intent to sell	\$ 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
f. Total 2 nd Quarter	\$ 0	\$ 0	\$ 0	\$ 0
OTTI recognized 3rd Quarter				
g. Intent to sell	\$ 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
i. Total 3 rd Quarter	\$ 0	\$ 0	\$ 0	\$ 0
OTTI recognized 4th Quarter				
j. Intent to sell	\$ 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
l. Total 4 th Quarter	\$ 0	\$ 0	\$ 0	\$ 0
m. Annual aggregate total	XXX	\$ 0	\$ 0	XXX

(3) Recognized OTTI securities

1	2	3	4	5	6	7
CUSIP	Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	Present Value of Projected Cash Flows	Recognized Other-Than-Temporary Impairment	Amortized Cost After Other-Than-Temporary Impairment	Fair Value at Time of OTTI	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	\$ (5,814,547)
	2. 12 Months or Longer	\$ (1,792,315)
b. The aggregate related fair value of securities with unrealized losses:	1. Less than 12 Months	\$ 24,368,203
	2. 12 Months or Longer	\$ 27,716,357

- (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
- B. FHLB (Federal Home Loan Bank) Agreements

NOTES TO FINANCIAL STATEMENTS

(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	61,827,900	61,827,900	0
(d) Excess Stock	4,710,200	4,710,200	0
(e) Aggregate Total (a+b+c+d)	\$ 73,538,100	\$ 73,538,100	\$ 0
(f) Actual or estimated borrowing capacity as determined by the insurer	4,071,776,273	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)	\$ 2,928,177,995	\$ 2,856,425,369	\$ 1,983,957,362
2. Current Year to Date General Account Total Collateral Pledged	2,928,177,995	2,856,425,369	1,983,957,362
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)	\$ 3,071,387,029	\$ 2,983,373,672	\$ 2,025,057,362
2. Current Year to Date General Account Total Collateral Pledged	3,071,387,029	2,983,373,672	2,025,057,362
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	1,983,957,362	1,983,957,362	0	\$ 1,983,957,362
(c) Other	0	0	0	XXX
(d) Aggregate Total (a+b+c)	\$ 1,983,957,362	\$ 1,983,957,362	\$ 0	\$ 1,983,957,362

2. Prior Year

	1 Total 2 + 3	2 General Account	3 Separate Accounts	4 Funding Agreements Reserves Established

NOTES TO FINANCIAL STATEMENTS

(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 LiabilitiesA. Transfers of Receivables Reported as Sales
N/A

NOTES TO FINANCIAL STATEMENTS

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	\$ 3,637,739	\$ 0	\$ 73,538,100	\$ 2,780,555	\$ 79,956,394
Bonds	\$ 0	\$ 21,170,562	\$ 0	\$ 0	\$ 21,170,562
Derivatives	\$ 675,638	\$ 2,334,633,966	\$ 0	\$ 0	\$ 2,335,309,604
Other Invested Assets	\$ 0	\$ 0	\$ 0	\$ 982,349,474	\$ 982,349,474
Cash, Cash Equivalents, and Short-Term Investments	\$ 4,424,132	\$ 157,850	\$ 0	\$ 7,000,000	\$ 11,581,982
Total	\$ 8,737,509	\$ 2,355,962,378	\$ 73,538,100	\$ 992,130,029	\$ 3,430,368,016
Liabilities at Fair Value					
Derivatives	\$ 0	\$ 1,752,623,079	\$ 0	\$ 0	\$ 1,752,623,079
Total	\$ 0	\$ 1,752,623,079	\$ 0	\$ 0	\$ 1,752,623,079

(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	\$ 73,351,400	\$ 0	\$ 0	\$ 0	\$ 0	\$ 186,700	\$ 0	\$ 0	\$ 0	\$ 73,538,100
Total	\$ 73,351,400	\$ 0	\$ 0	\$ 0	\$ 0	\$ 186,700	\$ 0	\$ 0	\$ 0	\$ 73,538,100
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	\$ 19,816,271,450	\$ 18,029,905,991	\$ 6,227,709	\$ 19,625,053,461	\$ 184,990,280	\$ 0	\$ 0
Preferred Stock	\$ 15,737,723	\$ 15,416,500	\$ 0	\$ 15,737,723	\$ 0	\$ 0	\$ 0
Common Stock	\$ 79,956,395	\$ 79,956,395	\$ 3,637,739	\$ 0	\$ 73,538,100	\$ 2,780,555	\$ 0
Mortgage Loans	\$ 4,103,000,832	\$ 4,007,914,131	\$ 0	\$ 0	\$ 4,103,000,832	\$ 0	\$ 0
Cash, Cash Equivalents & Short Term Investments	\$ 11,581,982	\$ 11,581,982	\$ 4,424,132	\$ 157,850	\$ 0	\$ 7,000,000	\$ 0
Derivative Asset	\$ 2,335,309,604	\$ 2,335,309,604	\$ 675,638	\$ 2,334,633,966	\$ 0	\$ 0	\$ 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)
Surplus Notes	\$ 127,284,496	\$ 96,178,711	\$ 0	\$ 127,284,496	\$ 0	\$ 0	\$ 0
Other Invested Assets	\$1,061,022,755	\$1,061,022,755	\$ 0	\$ 0	\$ 0	\$ 982,349,474	\$ 78,673,278
Derivative Liability	\$1,752,623,079	\$1,752,623,079	\$ 0	\$1,752,623,079	\$ 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	\$ 78,673,278	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 June 30, 2021	Unfunded Commitments as of June 30, 2021	Redemption Frequency (if currently eligible)	Redemption Notice Period
Common Stocks	2,780,555	-	Not Applicable	Not Applicable
Cash, Cash Equivalents & Short Term Investments	7,000,000	-	Not Applicable	Not Applicable
Other Invested Assets	982,349,474	449,048,840	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

No significant changes

Note 34 – Premium and Annuity Considerations Deferred and Uncollected

NOTES TO FINANCIAL STATEMENTS

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: \$ 65,242,028

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: \$ 47,654,101
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	0	0
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	\$ 100,000	\$ 100,000
	\$ 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 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
109396	Sentinel Asset Management, Inc.	5493008017ZBDR2FWI52	SEC	DS
281851	Varagon Capital Partners LP		SEC	NO
143161	Apollo Insurance Solutions Group	549300L3R6C4MA4YKN89	SEC	NO

- 18.1 Have all the filing requirements of the *Purposes and Procedures Manual of the NAIC Investment Analysis Office* been followed? Yes No

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

18.2 If no, list exceptions:

19. By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designated 5GI security:
- a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
 - b. Issuer or obligor is current on all contracted interest and principal payments.
 - c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.
- Has the reporting entity self-designated 5GI securities? Yes [] No [X]
20. By self-designating PLGI securities, the reporting entity is certifying the following elements for each self-designated PLGI security:
- a. The security was purchased prior to January 1, 2018.
 - b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
 - c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.
 - d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.
- Has the reporting entity self-designated PLGI securities? Yes [] No [X]
21. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:
- a. The security was purchased prior to January 1, 2019.
 - b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
 - c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.
 - d. The fund only or predominantly holds bonds in its portfolio.
 - e. The current 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.
 - f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.
- Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria? Yes [] No [X]

GENERAL INTERROGATORIES (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:			
1.1	Long-term mortgages in good standing		Amount	
1.11	Farm mortgages.....	\$		.0
1.12	Residential mortgages.....	\$		.0
1.13	Commercial mortgages.....	\$	4,007,914,129	
1.14	Total mortgages in good standing.....	\$	4,007,914,129	
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)	\$	4,007,914,129	
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.....			.00
2.2	A&H cost containment percent.....			.00
2.3	A&H expense percent excluding cost containment expenses.....			.00
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	2	3	4	5	6	7	8	9	10
NAIC Company Code	ID Number	Effective Date	Name of Reinsurer	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Type of Reinsurer	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating
Life & Annuity - Non-Affiliates									
82627.....	06-0839705.....	.....12/01/2020	Swiss Re Life & Health Amer Inc.....	CT.....	YRT/I.....	XXXLO.....	Authorized.....	2.....	.....01/01/2019

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)	Life Insurance Premiums	Annuity Considerations	A&H Insurance Premiums, Including Policy Membership and Other Fees	Other Considerations	Total Columns 2 through 5	Deposit-Type Contracts
1.	Alabama	AL	8,299,049	9,137,859	87	0	17,436,995	0
2.	Alaska	AK	1,696,602	211,430	100	0	1,908,132	0
3.	Arizona	AZ	16,858,237	8,799,990	191	0	25,658,418	0
4.	Arkansas	AR	4,728,271	1,328,809	66	0	6,057,146	0
5.	California	CA	340,331,651	188,767,751	287	0	529,099,689	277,793
6.	Colorado	CO	16,912,263	5,582,065	377	0	22,494,704	29,472
7.	Connecticut	CT	4,667,833	3,939,087	0	0	8,606,920	0
8.	Delaware	DE	3,044,190	1,644,303	0	0	4,688,493	0
9.	District of Columbia	DC	4,880,014	1,669,179	0	0	6,549,194	0
10.	Florida	FL	89,528,824	77,674,292	106	0	167,203,222	23,499
11.	Georgia	GA	21,647,832	23,062,649	26	0	44,710,507	0
12.	Hawaii	HI	13,924,210	9,774,237	0	0	23,698,447	0
13.	Idaho	ID	1,725,146	2,257,209	26	0	3,982,381	0
14.	Illinois	IL	19,804,990	12,336,161	52	0	32,141,203	141,984
15.	Indiana	IN	3,150,644	5,424,566	20	0	8,575,230	0
16.	Iowa	IA	1,952,244	1,576,933	0	0	3,529,177	0
17.	Kansas	KS	2,093,892	1,347,277	137	0	3,441,306	0
18.	Kentucky	KY	4,568,212	435,228	0	0	5,003,440	0
19.	Louisiana	LA	4,737,765	7,811,241	3,537	0	12,552,543	0
20.	Maine	ME	451,072	1,268,152	0	0	1,719,224	0
21.	Maryland	MD	24,466,168	18,465,720	0	0	42,931,887	0
22.	Massachusetts	MA	7,544,470	6,876,642	0	0	14,421,112	0
23.	Michigan	MI	9,172,165	60,793,546	26	0	69,965,737	63,700
24.	Minnesota	MN	10,759,788	1,591,588	26	0	12,351,402	0
25.	Mississippi	MS	2,612,151	808,047	332	0	3,420,529	0
26.	Missouri	MO	8,432,360	938,333	0	0	9,370,693	0
27.	Montana	MT	1,746,125	240,464	151	0	1,986,741	0
28.	Nebraska	NE	1,337,231	242,369	159	0	1,579,759	(12,844)
29.	Nevada	NV	29,618,240	15,071,279	52	0	44,689,572	0
30.	New Hampshire	NH	1,077,518	524,819	0	0	1,602,337	0
31.	New Jersey	NJ	51,172,045	19,406,641	0	0	70,578,686	0
32.	New Mexico	NM	3,223,141	2,545,529	608	0	5,769,279	0
33.	New York	NY	8,847,626	4,673,174	0	0	13,520,800	0
34.	North Carolina	NC	28,937,716	30,982,990	26	0	59,920,731	60,496
35.	North Dakota	ND	531,656	164,788	122	0	696,567	0
36.	Ohio	OH	11,820,202	14,714,356	0	0	26,534,558	0
37.	Oklahoma	OK	5,220,556	7,801,157	1,990	0	13,023,703	0
38.	Oregon	OR	5,739,146	2,192,522	0	0	7,931,668	0
39.	Pennsylvania	PA	13,666,963	13,032,967	0	0	26,699,930	12,446
40.	Rhode Island	RI	890,338	213,652	0	0	1,103,990	0
41.	South Carolina	SC	6,859,826	9,892,900	0	0	16,752,726	0
42.	South Dakota	SD	175,788	35,654	0	0	211,442	0
43.	Tennessee	TN	6,861,540	7,079,022	0	0	13,940,562	0
44.	Texas	TX	102,707,705	140,608,342	11,461	0	243,327,508	42,650
45.	Utah	UT	6,922,525	7,723,881	212	0	14,646,618	48,271
46.	Vermont	VT	4,118,330	4,534,353	0	0	8,652,683	0
47.	Virginia	VA	23,017,871	18,651,871	0	0	41,669,741	0
48.	Washington	WA	14,504,175	4,582,403	26	0	19,086,604	0
49.	West Virginia	WV	644,102	3,480,767	0	0	4,124,868	0
50.	Wisconsin	WI	10,732,923	2,017,106	0	0	12,750,029	0
51.	Wyoming	WY	617,667	405,140	290	0	1,023,097	0
52.	American Samoa	AS	0	0	0	0	0	0
53.	Guam	GU	0	0	0	0	0	0
54.	Puerto Rico	PR	46,031	6,353	0	0	52,384	0
55.	US Virgin Islands	VI	1,442	0	0	0	1,442	0
56.	Northern Mariana Islands	MP	0	0	0	0	0	0
57.	Canada	CAN	0	0	0	0	0	0
58.	Aggregate Other Alien	OT	3,504,296	8,673	0	0	3,512,969	0
59.	Subtotal	.XXX	972,532,766	764,355,465	20,493	0	1,736,908,725	687,468
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	26,839	0	0	0	26,839	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	379,627	0	0	0	379,627	0
94.	Aggregate other amounts not allocable by State	.XXX	0	0	0	0	0	0
95.	Totals (Direct Business)	.XXX	972,939,232	764,355,465	20,493	0	1,737,315,191	687,468
96.	Plus Reinsurance Assumed	.XXX	0	0	0	0	0	0
97.	Totals (All Business)	.XXX	972,939,232	764,355,465	20,493	0	1,737,315,191	687,468
98.	Less Reinsurance Ceded	.XXX	124,330,988	(42,206)	0	0	124,288,781	0
99.	Totals (All Business) less Reinsurance Ceded	.XXX	848,608,244	764,397,672	20,493	0	1,613,026,409	687,468

DETAILS OF WRITE-INS

58001.	Other Alien	.XXX	3,504,296	8,673	0	0	3,512,969	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	3,504,296	8,673	0	0	3,512,969	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

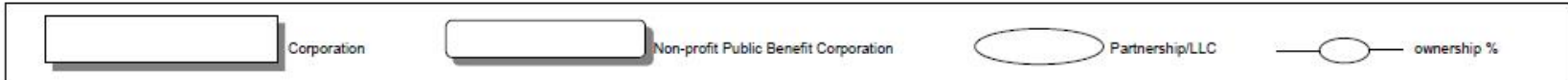
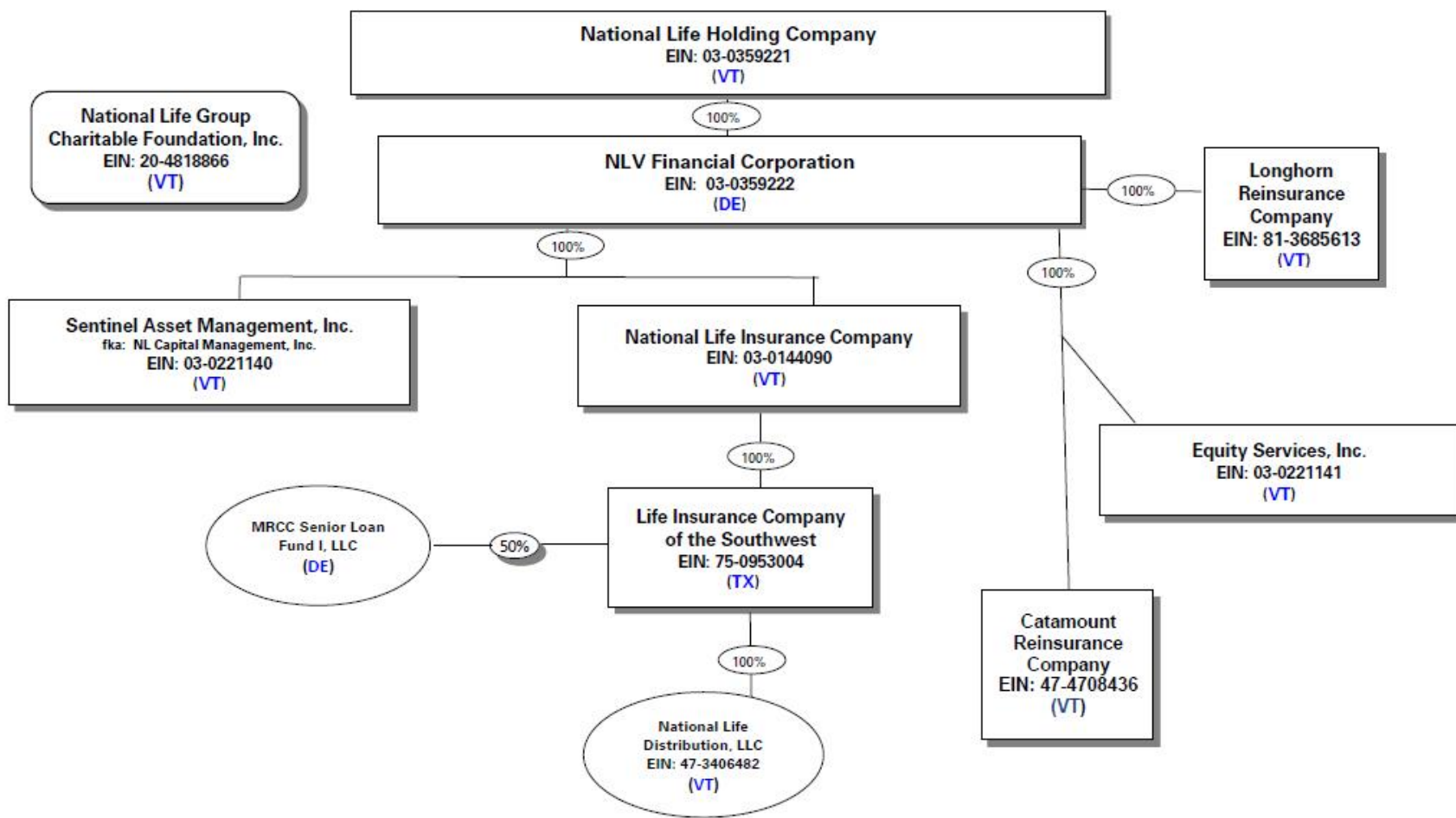
L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG 50
 E - Eligible - Reporting entities eligible or approved to write surplus lines in the state 0

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.	NO

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. The data for this supplement is not required to be filed.

Bar Code:



Statement as of June 30, 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. Prepaid Expenses.....	505,979	505,979	0	0
2597. Summary of remaining write-ins for Line 25.....	505,979	505,979	0	0

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31 Prior Year
2504. Accrued Interest on Death Claims.....	361,490	319,344
2597. Summary of remaining write-ins for Line 25.....	361,490	319,344

Life Insurance Company of the Southwest SCHEDULE A - VERIFICATION

Real Estate

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	.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 Year to Date	2 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.....	519,740,000	525,566,610
2.2 Additional investment made after acquisition.....	12,200,088	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.....	74,413,695	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).....	4,007,914,130	3,550,387,737
12. Total valuation allowance.....	.0	.0
13. Subtotal (Line 11 plus Line 12).....	4,007,914,130	3,550,387,737
14. Deduct total nonadmitted amounts.....	.0	.0
15. Statement value at end of current period (Line 13 minus Line 14).....	4,007,914,130	3,550,387,737

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	1,005,163,842	868,115,986
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	5,032,403	55,242,866
2.2 Additional investment made after acquisition.....	90,014,880	176,539,449
3. Capitalized deferred interest and other.....	.0	.0
4. Accrual of discount.....	59,243	112,112
5. Unrealized valuation increase (decrease).....	104,305,023	351,121
6. Total gain (loss) on disposals.....	110,689	(3,205,290)
7. Deduct amounts received on disposals.....	35,831,630	57,446,317
8. Deduct amortization of premium and depreciation.....	11,675,896	25,471,980
9. Total foreign exchange change in book/adjusted carrying value.....	22,908	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).....	1,157,201,462	1,005,163,842
12. Deduct total nonadmitted amounts.....	.0	.0
13. Statement value at end of current period (Line 11 minus Line 12).....	1,157,201,462	1,005,163,842

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year.....	17,508,952,074	16,483,640,800
2. Cost of bonds and stocks acquired.....	1,968,176,053	2,978,210,899
3. Accrual of discount.....	7,839,400	13,188,640
4. Unrealized valuation increase (decrease).....	(1,237,578)	(889,797)
5. Total gain (loss) on disposals.....	12,556,437	5,997,313
6. Deduct consideration for bonds and stocks disposed of.....	1,363,803,377	1,937,191,062
7. Deduct amortization of premium.....	18,390,798	29,378,399
8. Total foreign exchange change in book/adjusted carrying value.....	79,632	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.....	11,107,035	13,559,217
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10).....	18,125,278,878	17,508,952,074
12. Deduct total nonadmitted amounts.....	.0	.0
13. Statement value at end of current period (Line 11 minus Line 12).....	18,125,278,878	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).....	9,214,269,467	375,163,721	328,748,156	(20,689,334)	9,214,269,467	9,239,995,698		9,161,220,301
2. NAIC 2 (a).....	7,671,712,365	411,355,764	246,181,686	40,443,507	7,671,712,365	7,877,329,950		7,361,023,810
3. NAIC 3 (a).....	729,976,503	58,592,242	31,598,688	(10,140,598)	729,976,503	746,829,459		691,696,014
4. NAIC 4 (a).....	162,379,150	254,453	5,709,358	(27,423,600)	162,379,150	129,500,645		160,966,552
5. NAIC 5 (a).....	26,320,201	595,735	155,143	(2,803,930)	26,320,201	23,956,863		32,122,772
6. NAIC 6 (a).....	9,849,784	0	8,832,750	11,434,176	9,849,784	12,451,210		8,482,000
7. Total Bonds.....	17,814,507,470	845,961,915	621,225,781	(9,179,779)	17,814,507,470	18,030,063,825	0	17,415,511,449
PREFERRED STOCK								
8. NAIC 1.....	3,700,000	1,500,000	0	0	3,700,000	5,200,000		1,000,000
9. NAIC 2.....	9,745,225	0	0	471,275	9,745,225	10,216,500		6,050,000
10. NAIC 3.....	0	0	0	0	0	0		0
11. NAIC 4.....	0	0	0	0	0	0		0
12. NAIC 5.....	0	0	0	0	0	0		0
13. NAIC 6.....	0	0	0	0	0	0		0
14. Total Preferred Stock.....	13,445,225	1,500,000	0	471,275	13,445,225	15,416,500	0	7,050,000
15. Total Bonds and Preferred Stock.....	17,827,952,695	847,461,915	621,225,781	(8,708,504)	17,827,952,695	18,045,480,325	0	17,422,561,449

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 \$.....157,849; 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.....	.....157,849	.....XXX.....	.....157,849	.....(9)	.....0

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.....	.....157,849	.....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).....	.....157,849	.....0
11. Deduct total nonadmitted amounts.....	.....0	.....0
12. Statement value at end of current period (Line 10 minus Line 11).....	.....157,849	.....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.....	162,329,770
3. Unrealized valuation increase/(decrease).....	17,372,536
4. SSAP No. 108 adjustments.....	0
5. Total gain (loss) on termination recognized.....	165,950,746
6. Considerations received/(paid) on terminations.....	330,764,878
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).....	582,010,869
11. Deduct nonadmitted assets.....	0
12. Statement value at end of current period (Line 10 minus Line 11).....	<u>582,010,869</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).....	(8,203,662)
3.1 Add:	
Change in variation margin on open contracts - Highly Effective Hedges:	
3.11 Section 1, Column 15, current year to date minus.....	<u>27,773</u>
3.12 Section 1, Column 15, prior year.....	<u>74,758</u> (46,985)
Change in variation margin on open contracts - All Other:	
3.13 Section 1, Column 18, current year to date minus.....	<u>0</u>
3.14 Section 1, Column 18, prior year.....	<u>0</u> 0 (46,985)
3.2 Add:	
Change in adjustment to basis of hedged item:	
3.21 Section 1, Column 17, current year to date minus.....	<u>0</u>
3.22 Section 1, Column 17, prior year.....	<u>0</u> 0
Change in amount recognized:	
3.23 Section 1, Column 19, current year to date minus.....	<u>27,773</u>
3.24 Section 1, Column 19, prior year plus.....	<u>74,758</u>
3.25 SSAP No. 108 adjustments.....	<u>0</u> (46,985) (46,985)
3.3 Subtotal (Line 3.1 minus Line 3.2).....	<u>(0)</u>
4.1 Cumulative variation margin on terminated contracts during the year.....	<u>252,078</u>
4.2 Less:	
4.21 Amount used to adjust basis of hedged item.....	<u>0</u>
4.22 Amount recognized.....	<u>252,078</u>
4.23 SSAP No. 108 adjustments.....	<u>0</u> 252,078
4.3 Subtotal (Line 4.1 minus Line 4.2).....	<u>0</u>
5. Dispositions gains (losses) on contracts terminated in prior year:	
5.1 Total gain (loss) recognized for terminations in prior year.....	<u>0</u>
5.2 Total gain (loss) adjusted into the hedged item(s) for the terminations in prior year.....	<u>0</u>
6. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2).....	675,647
7. Deduct nonadmitted assets.....	0
8. Statement value at end of current period (Line 6 minus Line 7).....	<u>675,647</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.....	582,010,869
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	675,638
3.	Total (Line 1 plus Line 2).....	582,686,507
4.	Part D, Section 1, Column 6.....	2,335,309,595
5.	Part D, Section 1, Column 7.....	(1,752,623,088)
6.	Total (Line 3 minus Line 4 minus Line 5).....	(0)
		Fair Value Check
7.	Part A, Section 1, Column 16.....	555,413,713
8.	Part B, Section 1, Column 13.....	675,638
9.	Total (Line 7 plus Line 8).....	556,089,351
10.	Part D, Section 1, Column 9.....	2,321,084,811
11.	Part D, Section 1, Column 10.....	(1,764,995,460)
12.	Total (Line 9 minus Line 10 minus Line 11).....	0
		Potential Exposure Check
13.	Part A, Section 1, Column 21.....	2,181,729
14.	Part B, Section 1, Column 20.....	77,000
15.	Part D, Section 1, Column 12.....	2,258,730
16.	Total (Line 13 plus Line 14 minus Line 15).....	(1)

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.....	201,800,000	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.....	239,700,000	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).....	7,000,000	44,900,000
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	7,000,000	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								
0210884	AUBURN	WA		04/06/2021	3.450	14,500,000	.0	23,650,000
0210887	FLORISSANT	MO		04/19/2021	3.830	24,700,000	.0	38,000,000
0210888	SEATTLE	WA		04/02/2021	3.290	13,000,000	.0	31,200,000
0210889	WEST NEW YORK	NJ		04/13/2021	3.520	9,500,000	.0	16,300,000
0210890	OLYMPIA	WA		04/14/2021	3.380	8,800,000	.0	15,600,000
0210891	CALDWELL	ID		05/20/2021	3.360	6,500,000	.0	11,500,000
0210893	MADISON	WI		05/20/2021	3.500	9,550,000	.0	16,100,000
0210896	PHOENIX	AZ		04/23/2021	3.040	37,500,000	.0	56,100,000
0210897	CARSON	CA		04/22/2021	3.490	15,900,000	.0	30,000,000
0210898	LINTHICUM	MD		05/07/2021	3.620	24,400,000	.0	36,600,000
0210899	OVERLAND PARK	KS		06/02/2021	3.600	32,150,000	.0	44,000,000
0210900	NASHVILLE	TN		05/19/2021	3.630	17,500,000	.0	27,850,000
0210901	VERONA	WI		06/17/2021	3.740	13,140,000	.0	20,400,000
0210902	OAK BROOK	IL		06/02/2021	3.160	25,000,000	.0	46,500,000
0210904	LEAWOOD	KS		06/15/2021	3.750	10,200,000	.0	15,900,000
0210905	UNIVERSITY HGHTS	OH		06/21/2021	3.600	25,700,000	.0	38,900,000
0210906	WEST VALLEY CITY	UT		06/04/2021	3.160	11,250,000	.0	20,450,000
0210907	WINSTON-SALEM	NC		06/30/2021	3.670	12,000,000	.0	18,750,000
210826C	JACKSONVILLE	FL		08/23/2019	5.000	0	117,156	25,350,000
210851C	OLIVE BRANCH	MS		07/29/2020	5.000	0	2,040,335	29,450,000
210852C	DENTON	TX		03/05/2020	5.000	0	2,355,619	37,200,000
210875C	DIXON	CA		02/03/2021	4.500	0	5,054,057	57,700,000
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other				XXX	XXX	311,290,000	9,567,167	657,500,000
0899999. Total - Mortgages in Good Standing				XXX	XXX	311,290,000	9,567,167	657,500,000
3399999. Total Mortgages				XXX	XXX	311,290,000	9,567,167	657,500,000

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																	
0210561	LOUISVILLE	KY		06/15/2011	05/18/2021	9,651,204	0	0	0	0	0	0	9,488,055	9,488,055	0	0	0
0210618	BELLBROOK	OH		12/26/2012	05/03/2021	10,110,776	0	0	0	0	0	0	10,016,827	10,016,827	0	0	0
0199999. Total - Mortgages Closed by Repayment						19,761,980	0	0	0	0	0	0	19,504,882	19,504,882	0	0	0
Mortgages With Partial Repayments																	
0210324	INWOOD	WV		02/13/2003		1,351,784	0	0	0	0	0	0	0	35,161	0	0	0
0210326	NORFOLK	VA		12/18/2001		266,069	0	0	0	0	0	0	0	60,611	0	0	0
0210430	OAK PARK	IL		12/08/2005		4,153,380	0	0	0	0	0	0	0	113,420	0	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
0210471	LOVELAND	CO		12/20/2006		3,921,546	0	0	0	0	0	0	59,907	0	0	0
0210487	MASON	OH		09/28/2007		2,585,902	0	0	0	0	0	0	37,623	0	0	0
0210544	SPOKANE	WA		09/14/2010		3,426,097	0	0	0	0	0	0	155,447	0	0	0
0210547	HUNTINGTON BEACH	CA		10/19/2010		3,757,708	0	0	0	0	0	0	25,069	0	0	0
0210556	BUFFALO GROVE	IL		07/07/2011		4,655,161	0	0	0	0	0	0	47,216	0	0	0
0210561	LOUISVILLE	KY		06/15/2011		9,651,204	0	0	0	0	0	0	65,719	0	0	0
0210567	OWINGS MILLS	MD		09/23/2011		13,169,054	0	0	0	0	0	0	134,853	0	0	0
0210568	LEXINGTON	KY		10/06/2011		7,627,355	0	0	0	0	0	0	81,590	0	0	0
0210572	HANOVER	MD		11/01/2011		8,264,767	0	0	0	0	0	0	85,513	0	0	0
0210577	LOVELAND	CO		12/08/2011		4,871,286	0	0	0	0	0	0	32,849	0	0	0
0210579	WATAUGA	TX		11/30/2011		13,126,589	0	0	0	0	0	0	90,326	0	0	0
0210589	BOULDER	CO		04/11/2012		13,788,175	0	0	0	0	0	0	86,707	0	0	0
0210591	ALBUQUERQUE	NM		03/19/2012		11,908,829	0	0	0	0	0	0	83,372	0	0	0
0210592	PLANO	TX		04/12/2012		11,374,879	0	0	0	0	0	0	77,028	0	0	0
0210604	WESTERVILLE	OH		08/31/2012		9,941,389	0	0	0	0	0	0	68,545	0	0	0
0210605	MILFORD	MI		05/31/2012		3,729,802	0	0	0	0	0	0	123,816	0	0	0
0210606	WESTERVILLE	OH		08/31/2012		10,952,378	0	0	0	0	0	0	75,516	0	0	0
0210607	BIG BEAR LAKE	CA		07/30/2012		5,914,577	0	0	0	0	0	0	40,039	0	0	0
0210608	DALLAS	TX		08/02/2012		11,690,305	0	0	0	0	0	0	83,579	0	0	0
0210610	ROLLING HILLS ESTATES	CA		10/10/2012		8,682,679	0	0	0	0	0	0	89,543	0	0	0
0210611	PORTLAND	OR		09/21/2012		15,616,664	0	0	0	0	0	0	90,911	0	0	0
0210612	MOHEGAN LAKE	NY		11/29/2012		6,042,435	0	0	0	0	0	0	38,349	0	0	0
0210613	TULSA	OK		10/04/2012		13,518,263	0	0	0	0	0	0	97,865	0	0	0
0210614	NASHVILLE	TN		12/11/2012		10,372,989	0	0	0	0	0	0	106,244	0	0	0
0210617	NASHVILLE	TN		12/26/2012		11,482,611	0	0	0	0	0	0	114,683	0	0	0
0210618	BELLBROOK	OH		12/26/2012		10,110,776	0	0	0	0	0	0	23,609	0	0	0
0210619	PALM BEACH GARDENS	FL		02/11/2013		11,033,773	0	0	0	0	0	0	112,887	0	0	0
0210624	SANDY	UT		06/03/2013		5,995,970	0	0	0	0	0	0	59,239	0	0	0
0210626	ASHBURN	VA		06/20/2013		8,730,803	0	0	0	0	0	0	86,089	0	0	0
0210628	ROCHESTER HILLS	MI		05/28/2013		5,111,203	0	0	0	0	0	0	150,187	0	0	0
0210630	VERONA	WI		06/19/2013		8,909,127	0	0	0	0	0	0	62,600	0	0	0
0210631	JACKSONVILLE BEACH	FL		07/01/2013		17,137,335	0	0	0	0	0	0	120,490	0	0	0
0210632	FULTON	MD		07/25/2013		4,920,985	0	0	0	0	0	0	47,520	0	0	0
0210633	E SETAUKET	NY		06/27/2013		8,483,829	0	0	0	0	0	0	59,649	0	0	0
0210635	GARDEN CITY	NY		07/31/2013		7,648,351	0	0	0	0	0	0	53,646	0	0	0
0210639	MORRISVILLE	NC		08/22/2013		10,416,787	0	0	0	0	0	0	71,752	0	0	0
0210640	SHELBY TOWNSHIP	MI		08/29/2013		6,485,690	0	0	0	0	0	0	61,796	0	0	0
0210645	BRECKSVILLE	OH		10/17/2013		6,839,402	0	0	0	0	0	0	80,632	0	0	0
0210653	OMAHA	NE		01/29/2014		7,606,264	0	0	0	0	0	0	68,863	0	0	0
0210655	HUNT VALLEY	MD		05/13/2014		9,988,660	0	0	0	0	0	0	83,258	0	0	0
0210656	TIMONIUM	MD		05/13/2014		11,173,755	0	0	0	0	0	0	93,136	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					
0210658	FORT COLLINS	CO		03/20/2014		6,668,635	0	0	0	0	0	0	0	48,484	0	0	0
0210659	FORT COLLINS	CO		03/20/2014		1,720,938	0	0	0	0	0	0	0	12,512	0	0	0
0210661	HINSDALE	IL		06/26/2014		6,611,063	0	0	0	0	0	0	0	40,445	0	0	0
0210662	FULTON	MD		06/27/2014		4,217,314	0	0	0	0	0	0	0	36,002	0	0	0
0210663	DELAFIELD	WI		07/24/2014		6,620,390	0	0	0	0	0	0	0	40,435	0	0	0
0210664	GREENWICH	CT		07/31/2014		10,834,504	0	0	0	0	0	0	0	65,289	0	0	0
0210665	GARDEN CITY	NY		07/30/2014		8,794,474	0	0	0	0	0	0	0	40,251	0	0	0
0210666	MT PLEASANT	SC		08/28/2014		14,829,451	0	0	0	0	0	0	0	89,456	0	0	0
0210667	CHAPEL HILL	NC		08/27/2014		7,951,037	0	0	0	0	0	0	0	48,680	0	0	0
0210669	MEQUON	WI		09/30/2014		3,172,889	0	0	0	0	0	0	0	27,241	0	0	0
0210670	FRANKLIN	WI		09/30/2014		4,018,993	0	0	0	0	0	0	0	34,505	0	0	0
0210671	WAUNAKEE	WI		09/30/2014		3,638,246	0	0	0	0	0	0	0	31,236	0	0	0
0210672	SAN DIEGO	CA		09/02/2014		16,602,995	0	0	0	0	0	0	0	109,240	0	0	0
0210674	BALA CYNWYD	PA		12/05/2014		9,112,317	0	0	0	0	0	0	0	56,675	0	0	0
0210677	WAYZATA	MN		12/03/2014		15,468,797	0	0	0	0	0	0	0	138,188	0	0	0
0210678	VISTA	CA		12/10/2014		9,565,712	0	0	0	0	0	0	0	57,583	0	0	0
0210679	NEEDHAM	MA		12/12/2014		6,849,827	0	0	0	0	0	0	0	89,960	0	0	0
0210680	OWASSO	OK		12/15/2014		17,753,420	0	0	0	0	0	0	0	108,781	0	0	0
0210681	ORADELL	NJ		12/23/2014		14,682,255	0	0	0	0	0	0	0	88,383	0	0	0
0210682	GERMANTOWN	MD		03/30/2015		10,830,640	0	0	0	0	0	0	0	68,207	0	0	0
0210683	LAWRENCEVILLE	GA		04/29/2015		15,593,606	0	0	0	0	0	0	0	96,491	0	0	0
0210684	FULTON	MD		05/13/2015		4,863,870	0	0	0	0	0	0	0	42,713	0	0	0
0210685	WHITE MARSH	MD		05/28/2015		15,148,379	0	0	0	0	0	0	0	130,938	0	0	0
0210686	KNOXVILLE	TN		05/28/2015		9,853,067	0	0	0	0	0	0	0	59,158	0	0	0
0210687	SAN DIEGO	CA		06/15/2015		8,493,368	0	0	0	0	0	0	0	52,290	0	0	0
0210688	FAIRFIELD	CT		06/29/2015		7,145,934	0	0	0	0	0	0	0	44,298	0	0	0
0210689	ROCKVILLE	MD		05/11/2015		21,463,628	0	0	0	0	0	0	0	134,676	0	0	0
0210690	W DES MOINES	IA		07/17/2015		12,343,086	0	0	0	0	0	0	0	76,539	0	0	0
0210691	NEWPORT BEACH	CA		06/18/2015		13,556,084	0	0	0	0	0	0	0	177,831	0	0	0
0210693	SCOTTSDALE	AZ		10/05/2015		22,390,414	0	0	0	0	0	0	0	126,336	0	0	0
0210694	LINCOLN	NE		08/25/2015		13,345,327	0	0	0	0	0	0	0	114,850	0	0	0
0210695	BOULDER	CO		08/31/2015		30,340,814	0	0	0	0	0	0	0	172,429	0	0	0
0210696	BLOOMINGTON	MN		08/13/2015		32,181,898	0	0	0	0	0	0	0	184,852	0	0	0
0210697	EDEN PRAIRIE	MN		10/05/2015		17,265,059	0	0	0	0	0	0	0	100,316	0	0	0
0210698	MURRAY	UT		10/02/2015		20,807,612	0	0	0	0	0	0	0	112,560	0	0	0
0210699	BRUNSWICK	OH		10/14/2015		10,651,585	0	0	0	0	0	0	0	61,035	0	0	0
0210700	ST LOUIS	MO		10/08/2015		6,115,340	0	0	0	0	0	0	0	34,836	0	0	0
0210701	DES PERES	MO		10/21/2015		15,304,017	0	0	0	0	0	0	0	82,963	0	0	0
0210702	CHESTERFIELD	MO		11/03/2015		9,515,407	0	0	0	0	0	0	0	54,680	0	0	0
0210703	WHITE MARSH	MD		10/28/2015		14,434,391	0	0	0	0	0	0	0	115,232	0	0	0
0210708	INDEPENDENCE	OH		01/06/2016		17,192,377	0	0	0	0	0	0	0	137,809	0	0	0
0210709	URBANDALE	IA		01/22/2016		12,841,934	0	0	0	0	0	0	0	73,028	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					
0210710	COLLIERVILLE	TN		01/14/2016		26,067,148	0	0	0	0	0	0	0	138,681	0	0	0
0210711	BALTIMORE	MD		12/30/2015		50,000,000	0	0	0	0	0	0	0	201,555	0	0	0
0210720	MADISON	WI		06/20/2016		9,139,963	0	0	0	0	0	0	0	53,632	0	0	0
0210724	KANSAS CITY	MO		06/30/2016		9,748,278	0	0	0	0	0	0	0	78,273	0	0	0
0210725	URBANDALE	IA		09/01/2016		26,130,241	0	0	0	0	0	0	0	169,666	0	0	0
0210727	CHICAGO	IL		09/21/2016		15,425,587	0	0	0	0	0	0	0	100,006	0	0	0
0210728	SCOTTSDALE	AZ		09/01/2016		13,287,457	0	0	0	0	0	0	0	109,942	0	0	0
0210733	HOMEWOOD	AL		08/30/2016		29,923,419	0	0	0	0	0	0	0	204,270	0	0	0
0210734	JACKSONVILLE	FL		10/14/2016		9,170,279	0	0	0	0	0	0	0	50,426	0	0	0
0210737	FORT MILL	SC		10/25/2016		28,274,867	0	0	0	0	0	0	0	165,456	0	0	0
0210746	SALT LAKE CITY	UT		01/23/2017		10,810,969	0	0	0	0	0	0	0	84,496	0	0	0
0210747	BOSTON	MA		01/17/2017		12,562,947	0	0	0	0	0	0	0	62,627	0	0	0
0210748	CONCORD	NH		05/01/2017		6,374,000	0	0	0	0	0	0	0	47,611	0	0	0
0210749	CONCORD	NH		05/01/2017		13,385,423	0	0	0	0	0	0	0	99,982	0	0	0
0210750	SHAKER HEIGHTS	OH		05/25/2017		9,981,763	0	0	0	0	0	0	0	48,684	0	0	0
0210751	ASHBURN	VA		05/23/2017		12,871,384	0	0	0	0	0	0	0	88,856	0	0	0
0210757	PAPILLION	NE		08/30/2017		20,671,459	0	0	0	0	0	0	0	110,507	0	0	0
0210759	SALT LAKE CITY	UT		08/29/2017		11,736,083	0	0	0	0	0	0	0	84,634	0	0	0
0210760	REDMOND	WA		11/08/2017		16,829,964	0	0	0	0	0	0	0	120,115	0	0	0
0210761	LIMERICK TOWNSHIP	PA		09/28/2017		27,397,819	0	0	0	0	0	0	0	134,876	0	0	0
0210762	OXFORD	OH		11/01/2017		17,745,611	0	0	0	0	0	0	0	131,178	0	0	0
0210763	LOS ANGELES	CA		01/11/2018		19,133,377	0	0	0	0	0	0	0	316,903	0	0	0
0210765	POOLER	GA		01/12/2018		27,500,000	0	0	0	0	0	0	0	118,612	0	0	0
0210766	DENVER	CO		12/18/2017		11,643,258	0	0	0	0	0	0	0	60,534	0	0	0
0210767	HAVERSTRAW	NY		12/22/2017		16,656,317	0	0	0	0	0	0	0	170,367	0	0	0
0210781	HARTLAND	WI		03/30/2018		9,059,563	0	0	0	0	0	0	0	44,394	0	0	0
0210782	ELLCOTT CITY	MD		03/09/2018		12,806,926	0	0	0	0	0	0	0	67,371	0	0	0
0210783	SAN DIEGO	CA		04/12/2018		18,761,615	0	0	0	0	0	0	0	128,413	0	0	0
0210784	SALT LAKE CITY	UT		04/23/2018		20,792,283	0	0	0	0	0	0	0	145,542	0	0	0
0210786	SANTA MONICA	CA		06/08/2018		11,279,336	0	0	0	0	0	0	0	77,051	0	0	0
0210790	BEAVERTON	OR		06/26/2018		6,417,546	0	0	0	0	0	0	0	64,122	0	0	0
0210791	WILSONVILLE	OR		06/26/2018		13,161,274	0	0	0	0	0	0	0	92,248	0	0	0
0210796	STAMFORD	CT		07/11/2018		7,667,233	0	0	0	0	0	0	0	49,655	0	0	0
0210797	OMAHA	NE		06/15/2018		13,214,376	0	0	0	0	0	0	0	87,070	0	0	0
0210798	ANNAPOLIS	MD		07/10/2018		10,424,133	0	0	0	0	0	0	0	66,224	0	0	0
0210799	SCOTTSDALE	AZ		06/26/2018		24,904,444	0	0	0	0	0	0	0	110,238	0	0	0
0210800	NEW ALBANY	OH		07/19/2018		30,756,593	0	0	0	0	0	0	0	199,944	0	0	0
0210803	DALLAS	TX		12/30/2008		3,647,953	0	0	0	0	0	0	0	21,968	0	0	0
0210804	DALLAS	TX		12/30/2008		9,119,897	0	0	0	0	0	0	0	54,919	0	0	0
0210809	POMONA	CA		11/07/2018		7,071,234	0	0	0	0	0	0	0	30,928	0	0	0
0210813	LENEXA	KS		01/28/2019		13,728,296	0	0	0	0	0	0	0	82,857	0	0	0
0210815	ST PAUL	MN		04/09/2019		8,372,485	0	0	0	0	0	0	0	36,100	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
0210819	LOUISVILLE	KY		05/01/2019		9,471,713	0	0	0	0	0	0	87,479	0	0	0
0210828	GARNER	NC		06/07/2019		8,660,893	0	0	0	0	0	0	41,658	0	0	0
0210829	SO WINDSOR	CT		10/31/2019		22,435,914	0	0	0	0	0	0	135,460	0	0	0
0210831	HIGHLANDS PARK	CO		07/29/2019		19,498,110	0	0	0	0	0	0	97,736	0	0	0
0210837	HALTOM CITY	TX		01/10/2020		15,226,012	0	0	0	0	0	0	104,833	0	0	0
0210844	SAN ANTONIO	TX		02/20/2020		14,535,567	0	0	0	0	0	0	158,658	0	0	0
0210845	MADISON	WI		03/31/2020		13,000,000	0	0	0	0	0	0	39,707	0	0	0
0210847	FARMINGTON	UT		04/14/2020		10,280,393	0	0	0	0	0	0	96,175	0	0	0
0210848	PLANO	TX		04/22/2020		7,909,548	0	0	0	0	0	0	39,652	0	0	0
0210853	GLEN BURNIE	MD		05/04/2020		9,851,408	0	0	0	0	0	0	65,161	0	0	0
0210854	LINCOLN	NE		05/11/2020		12,040,455	0	0	0	0	0	0	81,406	0	0	0
0210862	PARLIN	NJ		10/15/2020		45,439,391	0	0	0	0	0	0	184,158	0	0	0
0210863	FULTON	MD		11/02/2020		13,170,321	0	0	0	0	0	0	90,148	0	0	0
0210865	KYLE	TX		11/05/2020		15,968,615	0	0	0	0	0	0	95,398	0	0	0
0210866	KYLE	TX		11/05/2020		25,200,470	0	0	0	0	0	0	150,550	0	0	0
0210867	WALLINGFORD	CT		11/23/2020		36,400,000	0	0	0	0	0	0	172,681	0	0	0
0210873	DRAPER	UT		01/26/2021		0	0	0	0	0	0	0	196,146	0	0	0
0210878	PHILADELPHIA	PA		02/16/2021		0	0	0	0	0	0	0	90,217	0	0	0
0210879	CENTERVILLE	UT		02/17/2021		0	0	0	0	0	0	0	55,353	0	0	0
0210880	DALLAS	TX		01/28/2021		0	0	0	0	0	0	0	100,704	0	0	0
0210884	AUBURN	WA		04/06/2021		0	0	0	0	0	0	0	46,105	0	0	0
0210885	AUGUSTA	GA		03/10/2021		0	0	0	0	0	0	0	88,882	0	0	0
0210889	WEST NEW YORK	NJ		04/13/2021		0	0	0	0	0	0	0	19,795	0	0	0
0210890	OLYMPIA	WA		04/14/2021		0	0	0	0	0	0	0	14,142	0	0	0
0210896	PHOENIX	AZ		04/23/2021		0	0	0	0	0	0	0	74,806	0	0	0
0210898	LINTHICUM	MD		05/07/2021		0	0	0	0	0	0	0	50,122	0	0	0
210578A	KENNESAW	GA		10/31/2011		14,905,769	0	0	0	0	0	0	93,667	0	0	0
210578B	KENNESAW	GA		11/20/2017		3,746,624	0	0	0	0	0	0	23,249	0	0	0
210622A	LA JOLLA	CA		02/15/2013		16,341,219	0	0	0	0	0	0	82,859	0	0	0
210622B	LA JOLLA	CA		06/05/2018		4,839,310	0	0	0	0	0	0	17,694	0	0	0
210634A	E LONGMEADOW	MA		06/27/2013		16,272,339	0	0	0	0	0	0	102,271	0	0	0
210634B	E LONGMEADOW	MA		08/16/2017		2,810,416	0	0	0	0	0	0	16,200	0	0	0
210673A	ST LOUIS	MO		10/09/2014		21,189,160	0	0	0	0	0	0	132,510	0	0	0
210673B	ST LOUIS	MO		05/15/2019		4,906,484	0	0	0	0	0	0	16,666	0	0	0
210753A	EDINA	MN		09/01/2017		12,631,783	0	0	0	0	0	0	138,082	0	0	0
210753B	EDINA	MN		04/09/2019		3,894,193	0	0	0	0	0	0	16,788	0	0	0
210802A	TULSA	OK		09/12/2018		24,653,572	0	0	0	0	0	0	110,781	0	0	0
210802B	TULSA	OK		09/12/2018		3,087,267	0	0	0	0	0	0	8,723	0	0	0
210810A	PHOENIXVILLE	PA		11/29/2018		23,819,495	0	0	0	0	0	0	104,005	0	0	0
210810B	PHOENIXVILLE	PA		11/29/2018		5,715,112	0	0	0	0	0	0	17,199	0	0	0
210812A	OVERLAND PARK	KS		12/10/2018		21,046,213	0	0	0	0	0	0	132,045	0	0	0

QE02.4

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					
210812B.....	OVERLAND PARK.....	KS.....		12/10/2018....		7,747,120	0	0	0	0	0	0	0	36,197	0	0	0
210817A.....	SANDY SPRINGS.....	GA.....		02/07/2019....		12,483,874	0	0	0	0	0	0	0	74,850	0	0	0
210817B.....	SANDY SPRINGS.....	GA.....		02/07/2019....		3,891,945	0	0	0	0	0	0	0	16,281	0	0	0
210826C.....	JACKSONVILLE.....	FL.....		08/23/2019....		7,361,238	0	0	0	0	0	0	0	(100,635)	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....		0	0	0	0	0	0	0	0	(287,012)	0	0	0
0299999. Total - Mortgages With Partial Repayments.....						2,060,489,351	0	0	0	0	0	0	0	13,954,591	0	0	0
0599999. Total Mortgages.....						2,080,251,331	0	0	0	0	0	0	0	19,504,882	0	0	0

QE02.5

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 Fixed Income - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Unaffiliated													
46332# 12 4	Ironwood Mezzanine Fund IV-B.....		Wilmington.....	DE...	Ironwood Mezzanine Fund IV-B.....	2.B	06/12/2018.....	.....2	.....0	1,796,874	.....0	.....0	4.240
1599999 Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Unaffiliated.....										1,796,874	.....0	.....0	XXX.....
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	590,308	.....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	4,567,027	.....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	58,351	.....0	.....0	2.000
722400 00 9	Altas Partners Holdings LP.....		Wilmington.....	DE...	Altas Partners Holdings LP.....	0.....	06/01/2016.....	.....3	.....0	23,765	.....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	2,062,743	.....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.....	.....3	.....0	(481,963)	.....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.....	.....3	.....0	105,084	.....0	.....0	0.260
BAN0ZF 87 7	Athene.....		Wilmington.....	DE...	.....	0.....	.....	.....0	.....0	(97,236)	.....0	.....0	0.000
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	337,500	.....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	474,000	.....0	.....0	0.750
722800 00 0	Bluescape Energy Recap.....		Wilmington.....	DE...	Bluescape Energy Recap.....	0.....	09/20/2016.....	.....0	.....0	1,043,040	.....0	.....0	3.000
729400 00 0	Brighton Park Capital Fnd I LP.....		Wilmington.....	DE...	Brighton Park Capital Fnd I LP.....	0.....	10/29/2020.....	.....3	(115,163)	753,840	.....0	.....0	1.110
728400 00 0	Butterfly Fighter Co-Invest.....		Wilmington.....	DE...	Butterfly Fighter Co-Invest.....	0.....	11/22/2019.....	.....3	.....0	9,709	.....0	.....0	1.990
729900 00 0	Butterfly Fund III LP.....		Wilmington.....	DE...	Butterfly Fund III LP.....	0.....	04/30/2021.....	.....3	3,600,811	.....0	.....0	.....0	4.940
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
729100 00 0	Cohere Capital Fund I LP.....		Wilmington.....	DE...	Cohere Capital Fund I LP.....	0.....	06/12/2020.....	.....3	.....0	709,815	.....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	299,245	.....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	1,966,560	.....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	243,343	.....0	.....0	0.920
718100 00 1	Energy XVI LP.....		Wilmington.....	DE...	Energy XVI LP.....	0.....	07/01/2016.....	.....0	.....0	328,979	.....0	.....0	0.250
722100 00 5	Gamut Investment Fund I LP.....		Wilmington.....	DE...	Gamut Investment Fund I LP.....	0.....	05/23/2016.....	.....3	.....0	89,018	.....0	.....0	1.500
719100 00 0	Greenbriar Equity Fund III.....		Wilmington.....	DE...	Greenbriar Equity Fund III.....	0.....	07/01/2016.....	.....3	.....0	68,168	.....0	.....0	1.190
726000 00 0	Heartwood Partners III Fmly: Capital Pa.....		Wilmington.....	DE...	Heartwood Partners III Fmly: Capital Pa.....	0.....	05/30/2018.....	.....3	.....0	35,299	.....0	.....0	2.330
725900 00 0	LS Power Fund IV Feeder 1 LP.....		Wilmington.....	DE...	LS Power Fund IV Feeder 1 LP.....	0.....	11/27/2018.....	.....0	.....0	1,951,163	.....0	.....0	0.890
719400 00 4	Littlejohn Fund V.....		Wilmington.....	DE...	Littlejohn Fund V.....	0.....	07/01/2015.....	.....3	.....0	55,419	.....0	.....0	0.780
726200 00 0	Littlejohn VI.....		Wilmington.....	DE...	Littlejohn VI.....	0.....	12/19/2019.....	.....3	.....0	1,502,188	.....0	.....0	0.870
727200 00 0	Lovell Minnick Equity V LLLP.....		Dover.....	DE...	Lovell Minnick Equity V LLLP.....	0.....	10/25/2019.....	.....3	.....0	522,663	.....0	.....0	0.780
721100 00 6	MSouth Equity Partners III LP.....		Wilmington.....	DE...	MSouth Equity Partners III LP.....	0.....	11/09/2015.....	.....3	.....0	109,395	.....0	.....0	1.540
725700 00 0	MSouth Equity Partners IV LP.....		Wilmington.....	DE...	MSouth Equity Partners IV LP.....	0.....	09/06/2019.....	.....3	.....0	416,730	.....0	.....0	2.270
724100 00 3	Mithril II LP.....		Dover.....	DE...	Mithril II LP.....	0.....	09/08/2017.....	.....1	.....0	2,233,779	.....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	1,690,945	.....0	.....0	1.970

QE03

SCHEDULE BA - PART 2

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

QE03.1

1 CUSIP Identification	2 Name or Description		Location		5 Name of Vendor or General Partner	6 NAIC Designation, NAIC Designation and SVO Administrative Symbol/Market Indicator	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made after Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership
			3 City	4 State									
724400 00 7	NB PRIVATE EQUITY CREDIT OPP.....		Dover.....	DE...	NB PRIVATE EQUITY CREDIT OPP.....	0.....	10/13/2017.....	2.....	0.....	61,658.....	0.....	0.....	2.360.....
721900 00 9	NGP Natural Resources XI.....		Wilmington.....	DE...	NGP Natural Resources XI.....	0.....	03/10/2016.....	0.....	0.....	9,945.....	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.....	1,501,060.....	0.....	0.....	0.410.....
729600 00 0	New Mountain Partners VI.....		Wilmington.....	DE...	New Mountain Partners VI.....	0.....	03/12/2021.....	3.....	0.....	674,773.....	0.....	0.....	0.080.....
728100 00 0	Northstar Mezz Ptnrs VII Feede.....		Wilmington.....	DE...	Northstar Mezz Ptnrs VII Feede.....	0.....	10/30/2019.....	2.....	0.....	(664,334).....	0.....	0.....	4.350.....
722000 00 7	Pfungsten Partners Fund V LP.....		Wilmington.....	DE...	Pfungsten Partners Fund V LP.....	0.....	03/30/2016.....	3.....	0.....	157,219.....	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.....	63,892.....	0.....	0.....	0.460.....
725400 00 6	Public Pension Capital LLC.....		Wilmington.....	DE...	Public Pension Capital LLC.....	0.....	04/26/2018.....	3.....	0.....	321,545.....	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.....	760,500.....	0.....	0.....	0.450.....
729700 00 0	Summit Ptnrs Vent Cap Fnd V.....		Wilmington.....	DE...	Summit Ptnrs Vent Cap Fnd V.....	0.....	05/28/2021.....	1.....	425,536.....	0.....	0.....	0.....	0.820.....
722200 00 3	Summitt Ptnrs Vent Cap Fd IV.....		Wilmington.....	DE...	Summitt Ptnrs Vent Cap Fd IV.....	0.....	05/24/2016.....	1.....	0.....	229,500.....	0.....	0.....	1.160.....
728000 00 0	TA XIII-A LP.....		Wilmington.....	DE...	TA XIII-A LP.....	0.....	12/16/2019.....	3.....	0.....	2,400,000.....	0.....	0.....	0.400.....
727800 00 0	The Energy & Mineral Grp Fd V.....		Dover.....	DE...	The Energy & Mineral Grp Fd V.....	0.....	05/10/2019.....	0.....	0.....	420,311.....	0.....	0.....	2.440.....
729200 00 0	The Founders Fund Growth LP.....		Wilmington.....	DE...	The Founders Fund Growth LP.....	0.....	07/15/2020.....	1.....	0.....	600,000.....	0.....	0.....	0.330.....
729800 00 0	Thoma Bravo XIV LP.....		Wilmington.....	DE...	Thoma Bravo XIV LP.....	0.....	04/15/2021.....	3.....	1,015,139.....	2,917,787.....	0.....	0.....	0.056.....
723100 00 4	Vista Credit Opp Fund II LP.....		Wilmington.....	DE...	Vista Credit Opp Fund II LP.....	0.....	12/12/2016.....	2.....	0.....	79,489.....	0.....	0.....	1.100.....
722500 00 6	Vista Equity Partners Fund VI.....		Wilmington.....	DE...	Vista Equity Partners Fund VI.....	0.....	06/28/2016.....	3.....	0.....	641,122.....	0.....	0.....	0.100.....
722600 00 4	Vista Foundation Fund III LP.....		Wilmington.....	DE...	Vista Foundation Fund III LP.....	0.....	07/15/2016.....	3.....	0.....	1,346,051.....	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.....	237,617.....	0.....	0.....	0.500.....
724300 00 9	West Marine LLC.....		Wilmington.....	DE...	West Marine LLC.....	0.....	09/11/2017.....	3.....	0.....	6,380.....	0.....	0.....	1.270.....
726600 00 0	Butterfly Fund II LP.....		Grand Cayman.....	KY1..	Butterfly Fund II LP.....	0.....	11/16/2018.....	3.....	0.....	367,736.....	0.....	0.....	2.860.....
723800 00 3	Carlyle Structured Credit.....		George Town.....	KY1..	Carlyle Structured Credit.....	0.....	09/22/2017.....	2.....	0.....	76,313.....	0.....	0.....	3.580.....
725600 00 1	NCP Fund I LP.....		Grand Cayman.....	KY1..	NCP Fund I LP.....	0.....	11/13/2018.....	3.....	0.....	1,892,995.....	0.....	0.....	2.840.....
727300 00 0	Summit Partners Gw Eqty X-A.....		Grand Cayman.....	KY1..	Summit Partners Gw Eqty X-A.....	0.....	03/18/2020.....	3.....	0.....	1,270,800.....	0.....	0.....	0.180.....
726900 00 0	Vista Equity Partners Fund VII.....		Grand Cayman.....	KY1..	Vista Equity Partners Fund VII.....	0.....	01/24/2019.....	3.....	0.....	487,026.....	0.....	0.....	0.070.....
729300 00 0	Vista Foundation Fund IV.....		Grand Cayman.....	KY1..	Vista Foundation Fund IV.....	0.....	07/24/2020.....	3.....	0.....	1,814,397.....	0.....	0.....	0.260.....
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....									4,926,323.....	42,014,136.....	0.....	0.....	XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated													
725300 00 8	CrossHarbor Inst Partn 2018.....		Wilmington.....	DE...	CrossHarbor Inst Partn 2018.....	0.....	10/18/2018.....	0.....	0.....	4,365,079.....	0.....	0.....	3.970.....
721300 00 2	Crow Holdings Realty Ptr VII.....		Wilmington.....	DE...	Crow Holdings Realty Ptr VII.....	0.....	01/14/2016.....	0.....	0.....	4,444.....	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.....	34,244.....	0.....	0.....	2.940.....
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....									0.....	4,403,767.....	0.....	0.....	XXX.....
4899999. Subtotal - Unaffiliated.....									4,926,323.....	48,214,777.....	0.....	0.....	XXX.....
5099999. Totals.....									4,926,323.....	48,214,777.....	0.....	0.....	XXX.....

SCHEDULE BA - PART 3

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

1	2			Location		5	6	7	8	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	04/06/2021	1,087,731	0	0	0	0	0	0	1,087,731	628,861	0	0	0	458,870
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - NAIC Designation Assigned by the SVO - Unaffiliated																					
									1,087,731	0	0	0	0	0	1,087,731	628,861	0	0	0	458,870	

Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated

QE03.2	724000	00	5	A&M Capital Opportunities Fund	Wilmington	DE	Capital Distribution	09/08/2017	05/07/2021	3,908,872	0	0	0	0	0	3,908,872	1,754,014	0	0	0	2,154,858
	726300	00	0	A&M Capital Partners II	Wilmington	DE	Capital Distribution	08/30/2019	04/30/2021	1,145,429	0	0	0	0	0	1,145,429	816,915	0	0	0	328,514
	727500	00	0	Altas Partners Holding II LP	San Francisco	CA	Capital Distribution	04/09/2019	04/23/2021	334,231	0	0	0	0	0	334,231	0	0	0	0	334,231
	722400	00	9	Altas Partners Holdings LP	Wilmington	DE	Capital Distribution	06/01/2016	04/23/2021	1,986,694	0	0	0	0	0	1,986,694	0	0	0	0	1,986,694
	717200	00	0	Arclight Energy Partners Fd V	Wilmington	DE	Capital Distribution	04/01/2016	06/24/2021	1,136,377	0	0	0	0	0	1,136,377	862,645	0	0	0	273,732
	723900	00	7	Arrowhead Capital Fund III LP	Dover	DE	Capital Distribution	06/28/2017	04/08/2021	1,320,895	0	0	0	0	0	1,320,895	1,121,039	0	0	0	199,856
	BAN030	K3	1	Athene LP AAA Investments (co invest VI)	Wilmington	DE	Correction	06/17/2020	04/01/2021	(90,866)	0	0	0	0	0	(90,866)	(90,866)	0	0	0	0
	BAN039	JX	7	Athene LP Apollo Natural Resources I	Wilmington	DE	Capital Distribution	06/17/2020	04/01/2021	81,330	0	0	0	0	0	81,330	69,742	0	0	0	11,588
	BAN0FL	JW	9	Athene LP Apollo Natural Resources II	Wilmington	DE	Capital Distribution	06/17/2020	04/01/2021	1,618,477	0	0	0	0	0	1,652,480	454,513	0	0	0	1,197,967
	BAN0ZF	87	7	Athene LP Momentum Investor LP	Wilmington	DE	Capital Distribution	06/30/2020	04/01/2021	46,071	0	0	0	0	0	54,857	54,857	0	0	0	0
	714800	00	0	Banc Fund VIII	Chicago	IL	Capital Distribution	07/01/2015	06/17/2021	1,080,000	0	0	0	0	0	1,080,000	448,919	0	0	0	631,081
	722800	00	0	Bluescape Energy Recap	Wilmington	DE	Capital Distribution	09/20/2016	06/09/2021	186,944	0	0	0	0	0	186,944	186,944	0	0	0	0
	729400	00	0	Brighton Park Capital Fnd I LP	Wilmington	DE	Capital Distribution	10/29/2020	04/01/2021	209,371	0	0	0	0	0	209,371	122,624	0	0	0	86,747
	728400	00	0	Butterfly Fighter Co-Invest	Wilmington	DE	Capital Distribution	11/22/2019	05/27/2021	36,414	0	0	0	0	0	36,414	36,414	0	0	0	0
	723500	00	5	Canvas Ventures 2 LP	Wilmington	DE	Expense Allocation	05/09/2017	06/30/2021	0	0	0	0	0	0	0	143,048	0	0	0	(143,048)
	729100	00	0	Cohere Capital Fund I	Wilmington	DE	Expense Allocation	06/12/2020	06/30/2021	0	0	0	0	0	0	0	30,373	0	0	0	(30,373)
	727000	00	0	CP Thor LLC	Wilmington	DE	Capital Distribution	11/20/2018	04/16/2021	204,393	0	0	0	0	0	204,393	0	0	0	0	204,393
	726100	00	0	CP Twin Frmly: CP ChromaScape	Wilmington	DE	Capital Distribution	06/27/2018	05/11/2021	48,746	0	0	0	0	0	48,746	0	0	0	0	48,746
	723000	00	6	Crescent Mezzanine Partner VII	Wilmington	DE	Capital Distribution	12/08/2016	04/28/2021	1,307,361	0	0	0	0	0	1,307,361	1,006,425	0	0	0	300,936
	717900	00	5	Court Square Capital Part III	Wilmington	DE	Capital Distribution	07/01/2016	04/26/2021	845,097	0	0	0	0	0	845,097	586,273	0	0	0	258,824
	728200	00	0	EMG Fund IV Sable Co-Investment	Dover	DE	Expense Allocation	10/07/2019	06/30/2021	0	0	0	0	0	0	0	807	0	0	0	(807)
	727700	00	0	EMG Fund V Iron Ore Phase 3	Dover	DE	Expense Allocation	05/10/2019	06/30/2021	0	0	0	0	0	0	0	698	0	0	0	(698)
	724600	00	2	EnCap Energy Capital Fund XI	Houston	TX	Capital Distribution	12/18/2017	06/15/2021	308,568	0	0	0	0	0	308,568	308,568	0	0	0	0
	723400	00	8	Energy & Minerals Fund IV LP	Wilmington	DE	Capital Distribution	04/26/2017	06/04/2021	230,214	0	0	0	0	0	230,214	80,358	0	0	0	149,856
	716200	00	1	Energy Fund XV	Wilmington	DE	Capital Distribution	07/01/2016	04/23/2021	249,054	0	0	0	0	0	249,054	249,054	0	0	0	0
	718100	00	1	Energy XVI LP	Wilmington	DE	Capital Distribution	07/01/2016	04/28/2021	328,979	0	0	0	0	0	328,979	277,129	0	0	0	51,850
722100	00	5	Gamut Investment Fund I LP	Wilmington	DE	Capital Distribution	05/23/2016	04/12/2021	33,514	0	0	0	0	0	33,514	33,514	0	0	0	0	
719100	00	0	Greenbriar Equity Fund III	Wilmington	DE	Capital Distribution	07/01/2016	04/15/2021	5,985,171	0	0	0	0	0	5,985,171	1,513,648	0	0	0	4,471,523	
723600	00	3	Gridiron Energy LLC	Wilmington	DE	Capital Distribution	05/10/2017	05/25/2021	19,167	0	0	0	0	0	19,167	19,167	0	0	0	0	
726000	00	0	Heartwood Partners III Frmly: Capital Pa	Wilmington	DE	Capital Distribution	05/30/2018	05/18/2021	391,949	0	0	0	0	0	391,949	149,534	0	0	0	242,414	
728800	00	0	Jade Equity Investors LP	Dover	DE	Capital Distribution	04/15/2020	06/18/2021	1,038,705	0	0	0	0	0	1,038,705	431,413	0	0	0	607,292	
725900	00	0	LS Power Fund IV Feeder 1 LP	Wilmington	DE	Capital Distribution	11/27/2018	04/02/2021	9,082	0	0	0	0	0	9,082	9,082	0	0	0	0	
715700	00	1	Littlejohn Fund IV	Wilmington	DE	Capital Distribution	07/01/2015	04/20/2021	2,603,661	0	0	0	0	0	2,603,661	0	0	0	0	2,603,661	
719400	00	4	Littlejohn Fund V	Wilmington	DE	Capital Distribution	07/01/2015	05/13/2021	2,337,726	0	0	0	0	0	2,337,726	334,859	0	0	0	2,002,867	
727200	00	0	Lovell Minnick Equity V LLP	Dover	DE	Capital Distribution	10/25/2019	05/14/2021	58,643	0	0	0	0	0	58,643	0	0	0	0	58,643	
724100	00	3	Mithrill II LP	Dover	DE	Income Allocation	09/08/2017	06/30/2021	0	0	0	0	0	0	0	(3,449,318)	0	0	0	3,449,318	
725100	00	2	MRC Senior Loan Fund I LLC	Wilmington	DE	Capital Distribution	12/01/2020	06/28/2021	1,075,000	0	0	0	0	0	1,075,000	(1,908,289)	0	0	0	2,983,289	
724700	01	8	Monomoy Capital Partners III L	Dover	DE	Capital Distribution	12/18/2017	04/27/2021	5,785,621	0	0	0	0	0	5,785,621	784,188	0	0	0	5,001,433	
724400	00	7	NB PRIVATE EQUITY CREDIT OPP	Dover	DE	Capital Distribution	10/13/2017	05/25/2021	1,107,119	0	0	0	0	0	1,107,119	719,017	0	0	0	388,102	

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
721900 00 9	NGP Natural Resources XI.....	Wilmington.....	DE..	Capital Distribution.....	03/10/2016	04/08/2021	.....61,222	.....0	.....0	.....0	.....0	.....0	.....0	.....61,222	.....57,345	.....0	.....0	.....0	.....3,877
724500 00 4	New Mountain Investments V LP.....	Wilmington.....	DE..	Capital Distribution.....	11/29/2017	04/13/2021	.....140,420	.....0	.....0	.....0	.....0	.....0	.....0	.....140,420	.....38,674	.....0	.....0	.....0	.....101,746
729600 00 0	New Mountain Partners VI.....	Wilmington.....	DE..	Capital Distribution.....	03/12/2021	06/08/2021	.....722	.....0	.....0	.....0	.....0	.....0	.....0	.....722	.....722	.....0	.....0	.....0	.....0
723200 00 2	Newstone Capital Partners III.....	Wilmington.....	DE..	Capital Distribution.....	12/27/2016	04/09/2021	.....1,253,102	.....0	.....0	.....0	.....0	.....0	.....0	.....1,253,102	.....377,142	.....0	.....0	.....0	.....875,960
728100 00 0	Northstar Mezz Ptnrs VII Feede.....	Wilmington.....	DE..	Capital Distribution.....	10/30/2019	04/30/2021	.....17,851	.....0	.....0	.....0	.....0	.....0	.....0	.....17,851	.....(173,473)	.....0	.....0	.....0	.....191,324
722000 00 7	Pfingsten Partners Fund V LP.....	Wilmington.....	DE..	Capital Distribution.....	03/30/2016	05/20/2021	.....695,402	.....0	.....0	.....0	.....0	.....0	.....0	.....695,402	.....0	.....0	.....0	.....0	.....695,402
718000 00 3	Pine Brook Capital Partners II.....	Wilmington.....	DE..	Capital Distribution.....	07/01/2016	04/30/2021	.....281,550	.....0	.....0	.....0	.....0	.....0	.....0	.....281,550	.....129,732	.....0	.....0	.....0	.....151,818
725400 00 6	Public Pension Capital LLC.....	Wilmington.....	DE..	Capital Distribution.....	04/26/2018	05/25/2021	.....14,993	.....0	.....0	.....0	.....0	.....0	.....0	.....14,993	.....0	.....0	.....0	.....0	.....14,993
723300 00 0	Summit Partners Growth Eq IX-A.....	Wilmington.....	DE..	Capital Distribution.....	04/14/2017	04/20/2021	.....1,866,501	.....0	.....0	.....0	.....0	.....0	.....0	.....1,866,501	.....837,153	.....0	.....0	.....0	.....1,029,348
728000 00 0	TA XIII-A LP.....	Wilmington.....	DE..	Capital Distribution.....	12/16/2019	06/07/2021	.....3,200,000	.....0	.....0	.....0	.....0	.....0	.....0	.....3,200,000	.....1,484,800	.....0	.....0	.....0	.....1,715,200
725200 00 0	Tennenbaum Capital Prtnr VIII.....	Wilmington.....	DE..	Capital Distribution.....	03/22/2018	06/29/2021	.....70,412	.....0	.....0	.....0	.....0	.....0	.....0	.....70,412	.....(190,302)	.....0	.....0	.....0	.....260,714
723100 00 4	Vista Credit Opp Fund II LP.....	Wilmington.....	DE..	Capital Distribution.....	12/12/2016	05/07/2021	.....629,547	.....0	.....0	.....0	.....0	.....0	.....0	.....629,547	.....252,874	.....0	.....0	.....0	.....376,673
722500 00 6	Vista Equity Partners Fund VI.....	Wilmington.....	DE..	Capital Distribution.....	06/28/2016	05/18/2021	.....780,604	.....0	.....0	.....0	.....0	.....0	.....0	.....780,604	.....239,691	.....0	.....0	.....0	.....540,913
722600 00 4	Vista Foundation Fund III LP.....	Wilmington.....	DE..	Capital Distribution.....	07/15/2016	04/09/2021	.....1,324,790	.....0	.....0	.....0	.....0	.....0	.....0	.....1,324,790	.....836,913	.....0	.....0	.....0	.....487,877
724300 00 9	West Marine LLC.....	Wilmington.....	DE..	Capital Distribution.....	09/11/2017	06/01/2021	.....7,567,673	.....0	.....0	.....0	.....0	.....0	.....0	.....7,567,673	.....233,326	.....0	.....0	.....0	.....7,334,347
722700 00 2	Penfund Capital Fund V.....	Toronto.....	ON..	Capital Distribution.....	08/19/2016	05/14/2021	.....1,829,830	.....0	.....0	.....0	.....0	.....(108,489)	.....1,829,830	.....1,391,189	.....108,489	.....0	.....108,489	.....0	.....330,152
723800 00 9	Carlyle Structured Credit.....	George Town.....	KY1	Capital Distribution.....	09/22/2017	05/10/2021	.....2,070,406	.....0	.....0	.....0	.....0	.....0	.....0	.....2,070,406	.....1,009,409	.....0	.....0	.....0	.....1,060,997
1999999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....						.....58,773,034	.....0	.....0	.....0	.....0	.....(108,489)	.....58,815,823	.....13,682,503	.....108,489	.....0	.....108,489	.....0	.....45,024,830
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																			
721300 00 2	Crow Holdings Realty Ptr VII.....	Wilmington.....	DE..	Capital Distribution.....	01/14/2016	04/29/2021	.....254,167	.....0	.....0	.....0	.....0	.....0	.....0	.....254,167	.....133,394	.....0	.....0	.....0	.....120,773
721000 00 8	Waterton Residential Property Venture XI.....	Wilmington.....	DE..	Capital Distribution.....	10/21/2015	04/30/2021	.....34,244	.....0	.....0	.....0	.....0	.....0	.....0	.....34,244	.....34,244	.....0	.....0	.....0	.....0
726400 00 0	CIP14 WFS Investor LLC.....	Wilmington.....	DE..	Income Allocation.....	10/05/2018	06/30/2021	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....(1,352,505)	.....0	.....0	.....0	.....0	.....1,352,505
2199999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....						.....288,411	.....0	.....0	.....0	.....0	.....0	.....0	.....288,411	.....(1,184,867)	.....0	.....0	.....0	.....1,473,278
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated																			
704120 00 5	NLD.....			Capital Distribution.....	06/05/2015	03/31/2021	.....14,449,685	.....0	.....0	.....0	.....0	.....0	.....0	.....14,449,685	.....0	.....0	.....0	.....0	.....14,449,685
2599999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....						.....14,449,685	.....0	.....0	.....0	.....0	.....0	.....0	.....14,449,685	.....0	.....0	.....0	.....0	.....14,449,685
Any Other Class of Asset - Unaffiliated																			
726700 00 0	Advantage Capital Solar Ptr II.....	Wilmington.....	DE..	Capital Distribution.....	10/29/2018	04/15/2021	.....68,786	.....0	.....0	.....0	.....0	.....0	.....0	.....68,786	.....407,146	.....0	.....0	.....0	.....(338,360)
4699999	Total - Any Other Class of Asset - Unaffiliated.....						.....68,786	.....0	.....0	.....0	.....0	.....0	.....0	.....68,786	.....407,146	.....0	.....0	.....0	.....(338,360)
4899999	Subtotal - Unaffiliated.....						.....74,667,647	.....0	.....0	.....0	.....0	.....(108,489)	.....74,710,436	.....13,533,643	.....108,489	.....0	.....108,489	.....0	.....61,068,303
5099999	Totals.....					74,667,6470000(108,489)74,710,43613,533,643108,4890108,489061,068,303

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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		06/01/2021	Interest Capitalization		26,797	26,797	0	1.A	
38379P	S7 3		06/01/2021	Interest Capitalization		55,059	55,059	0	1.A	
38380M	LQ 2		06/01/2021	Interest Capitalization		44,671	44,671	0	1.A	
38380N	JF 7		06/01/2021	Interest Capitalization		47,764	47,764	0	1.A	
38380U	2K 8		06/01/2021	Interest Capitalization		42,602	42,602	0	1.A	
38380U	E4 1		06/01/2021	Interest Capitalization		24,506	24,506	0	1.A	
38380Y	BZ 7		04/01/2021	Interest Capitalization		52,447	52,447	0	1.A	
0599999	Total - Bonds - U.S. Government								0	XXX
Bonds - U.S. Political Subdivisions of States										
295407	V9 8		06/17/2021	Tax Free Exchange		1,367,575	1,370,000	0	1.C FE	
295407	W6 3		06/17/2021	Tax Free Exchange		74,867	75,000	0	1.C FE	
2499999	Total - Bonds - U.S. Political Subdivisions of States								0	XXX
Bonds - U.S. Special Revenue and Special Assessment										
3136A8	SM 3		06/01/2021	Interest Capitalization		23,337	23,337	0	1.A	
3136AJ	RR 9		06/01/2021	Interest Capitalization		87,958	87,958	0	1.A	
3136AV	ZS 1		06/01/2021	Interest Capitalization		42,487	42,487	0	1.A	
3136B0	ZB 5		06/01/2021	Interest Capitalization		107,344	107,344	0	1.A	
3136B5	YJ 8		06/01/2021	Interest Capitalization		36,711	36,711	0	1.A	
3136BA	SP 0		06/01/2021	Interest Capitalization		42,324	42,324	0	1.A	
3137F5	ZZ 1		06/01/2021	Interest Capitalization		49,065	49,065	0	1.A	
3137FH	CC 5		06/01/2021	Interest Capitalization		103,806	103,806	0	1.A	
3137FH	UC 5		06/01/2021	Interest Capitalization		160,151	160,151	0	1.A	
3137FJ	AX 7		06/01/2021	Interest Capitalization		101,073	101,073	0	1.A	
3137FK	2F 2		06/01/2021	Interest Capitalization		183,033	183,033	0	1.A	
3137FK	7K 6		06/01/2021	Interest Capitalization		182,200	182,200	0	1.A	
3137FK	D2 9		06/01/2021	Interest Capitalization		165,198	165,198	0	1.A	
3137FK	SD 9		06/01/2021	Interest Capitalization		162,410	162,410	0	1.A	
35563P	CB 3		06/01/2021	Interest Capitalization		146,829	146,829	0	1.A	
35563P	KK 4		06/01/2021	Interest Capitalization		103,219	103,219	0	1.A	
61204M	DQ 7		06/25/2021	Goldman Sachs & Company		1,000,000	1,000,000	0	1.F FE	
686514	AG 5		04/28/2021	RBC Capital Markets		1,189,480	1,000,000	3,594	1.F FE	
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments								3,594	XXX
Bonds - Industrial and Miscellaneous										
00255U	AA 3		02/15/2021	Interest Capitalization		0	0	0	1.G FE	
012725	AD 9		06/24/2021	Various		5,027,980	4,000,000	14,836	2.C FE	
018522	K# 8		05/24/2021	Direct-Private Placement		6,559,560	6,000,000	45,448	1.F	
021345	AA 1		06/24/2021	Various		2,727,548	(2,705,001)	82,107	2.C FE	
025932	AL 8		04/22/2021	Wells Fargo		1,834,130	1,585,000	25,360	2.A FE	
03115A	AC 7		04/21/2021	Various		4,655,385	4,500,000	16,503	2.B FE	
032654	AK 1		06/16/2021	Goldman Sachs & Company		1,334,490	1,000,000	442	2.A FE	
03523T	BV 9		05/26/2021	Barclays Capital		2,634,520	2,000,000	38,233	2.B FE	
03765H	AC 5		06/24/2021	Various		4,195,760	3,300,000	45,819	1.G FE	
03836W	AC 7		05/19/2021	Various		4,989,438	4,325,000	84,867	2.B FE	
03938J	AA 7		05/21/2021	Various		1,928,542	1,538,000	2,274	2.A FE	

QE04

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
04018V AA 1	ARES FINANCE CO 4.125% 06/30/51		06/24/2021	Goldman Sachs & Company		4,000,000	4,000,000	0	2.C FE
044209 AM 6	ASHLAND LLC 6.875% 05/15/43		04/14/2021	Various		3,627,125	2,874,000	80,585	3.A FE
049560 AK 1	Atmos Energy 5.500% 06/15/41		06/24/2021	Keybanc Capital Markets		479,876	357,000	709	1.E FE
06849R AC 6	BARRICK NA FINANCE LLC 7.500% 09/15/38		06/24/2021	Janney Montgomery		1,646,788	1,100,000	23,604	2.A FE
075887 AX 7	Becton Dickinson 5.000% 11/12/40		04/21/2021	Barclays Capital		409,187	355,000	7,889	2.C FE
084423 AP 7	Berkley WR 6.250% 02/15/37		04/22/2021	Wells Fargo		1,059,883	815,000	10,046	2.A FE
084423 AT 9	Berkley WR 4.750% 08/01/44		04/28/2021	Various		140,420	117,000	1,340	2.A FE
09031W AA 1	BIMBO BAKERIES USA INC 4.000% 05/17/51		05/12/2021	JP Morgan		4,915,850	5,000,000	0	2.B FE
092113 AS 8	BLACK HILLS CORP 3.875% 10/15/49		05/13/2021	Pierpont		813,848	800,000	2,756	2.A FE
09256B AG 2	BLACKSTONE HOLDINGS FINA 5.000% 06/15/		06/24/2021	Janney Montgomery		2,996,078	2,250,000	4,063	1.E FE
09256B AH 0	BLACKSTONE HOLDINGS FINA 4.450% 07/15/		05/13/2021	Various		1,958,853	1,650,000	22,979	1.E FE
09951L AB 9	BOOZ ALLEN HAMILTON INC 4.000% 07/01/2		06/07/2021	Bank of America		1,000,000	1,000,000	0	3.C FE
126307 BH 9	CSC HOLDINGS LLC 4.500% 11/15/31		04/30/2021	JP Morgan		7,005,000	7,000,000	0	3.C FE
126650 CZ 1	CVS Health Corp 5.050% 03/25/48		04/28/2021	BNP Paribas		2,470,680	2,000,000	9,819	2.B FE
130789 #A 8	CALIFORNIA WATER SERVICE COMP SERIES ZZZ		05/11/2021	Direct-Private Placement		1,000,000	1,000,000	0	1.F FE
130789 #B 6	CALIFORNIA WATER SERVICE COMP SERIES I		05/11/2021	Direct-Private Placement		1,000,000	1,000,000	0	1.F FE
20035A AA 2	COMED FINANCING III 6.350% 03/15/33		04/01/2021	Seaport Group		2,808,338	2,355,000	8,723	2.B FE
205887 CE 0	Conagra Inc 5.400% 11/01/48		05/19/2021	Morgan Stanley DWD		1,436,542	1,132,000	3,396	2.C FE
224044 CP 0	Cox Communications Inc 3.600% 06/15/51		05/18/2021	JP Morgan		1,988,700	2,000,000	0	2.B FE
224399 AT 2	Crane Co 4.200% 03/15/48		04/05/2021	Mesirow Capital Markets		1,449,451	1,420,000	3,645	2.B FE
22822V AM 3	Crown Castle International Cor 5.200%		05/21/2021	Various		6,739,678	5,406,000	66,398	2.C FE
232806 B* 9	Cypress Semiconductor Corp 3.270% 06/1		03/30/2021	Direct-Private Placement		7,000,000	7,000,000	0	2.C FE
237194 AM 7	Darden Restaurants Inc 4.550% 02/15/48		05/13/2021	Various		2,675,943	2,469,000	27,523	2.C FE
23745Q AA 2	DARTMOUTH-HITCH HEALTH 4.178% 08/01/48		06/30/2021	JP Morgan		474,216	400,000	7,010	1.F FE
240019 BV 0	Dayton Pwr & Lt Co 3.950% 06/15/49		05/21/2021	Goldman Sachs & Company		959,989	904,000	12,220	2.A FE
24703T AA 4	DELL INT LLC/EMC CORP 5.450% 06/15/23		06/22/2021	Tax Free Exchange		3,999,487	4,000,000	0	2.C FE
24703T AD 8	DELL INT LLC/EMC CORP 6.020% 06/15/26		06/22/2021	Tax Free Exchange		6,774,046	6,500,000	0	2.C FE
24703T AJ 5	DELL INT LLC/EMC CORP 8.100% 07/15/36		06/22/2021	Tax Free Exchange		2,202,166	2,000,000	0	2.C FE
24703T AK 2	DELL INT LLC/EMC CORP 8.350% 07/15/46		06/22/2021	Tax Free Exchange		4,773,452	3,000,000	0	2.C FE
25272K AR 4	DIAMOND 1 FIN/DIAMOND 2 8.350% 07/15/4		06/10/2021	Goldman Sachs & Company		4,774,620	3,000,000	101,592	0
25746U BD 0	Dominion Resources Inc 7.000% 06/15/38		04/27/2021	Goldman Sachs & Company		1,067,092	730,000	19,021	2.B FE
260003 AK 4	Dover Corp 5.375% 03/01/41		06/16/2021	Goldman Sachs & Company		1,281,370	1,000,000	15,976	2.A FE
26078J AF 7	DowDuPont Inc 5.419% 11/15/48		04/28/2021	Wells Fargo		2,650,540	2,000,000	49,674	2.A FE
276480 AE 0	EASTERN GAS TRAN 4.800% 11/01/43		06/30/2021	Tax Free Exchange		14,940,446	14,500,000	0	1.G FE
278642 AF 0	EBay Inc 4.000% 07/15/42		05/14/2021	Various		3,056,272	2,869,000	32,357	2.A FE
278642 AZ 6	EBay Inc 3.650% 05/10/51		05/19/2021	Goldman Sachs & Company		979,960	1,000,000	1,014	2.A FE
283677 AZ 5	El Paso Electric 5.000% 12/01/44		06/16/2021	Goldman Sachs & Company		1,186,430	1,000,000	2,361	2.B FE
29444U BT 2	Equinix Inc 3.400% 02/15/52		05/03/2021	Bank of America		1,983,560	2,000,000	0	2.B FE
30212P BH 7	EXPEDIA GROUP INC 2.950% 03/15/31		06/15/2021	Tax Free Exchange		6,015,907	6,000,000	0	2.C FE
337738 AV 0	Fiserv Inc 4.400% 07/01/49		06/02/2021	Various		3,982,954	3,484,000	59,867	2.B FE
33939H AB 5	FLEX INTERMEDIATE HOLDCO 4.317% 12/30/		05/24/2021	RBC Capital Markets		6,999,650	7,000,000	0	2.C FE
351837 AA 7	FRANCISCAN HEALTH SYS 3.914% 07/01/49		06/21/2021	RBC Capital Markets		16,055,920	14,000,000	261,803	1.F FE
35908M AA 8	Frontier Communications 5.875% 11/01/2		05/04/2021	Taxable Exchange		548,832	548,832	0	5.A FE
378272 BC 1	GLENCORE FUNDING LLC 3.875% 04/27/51		04/21/2021	Morgan Stanley DWD		2,998,950	3,000,000	0	2.A 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
37940X AC 6	Global Payments Inc 4.150% 08/15/49.....		05/14/2021.....	Goldman Sachs & Company.....		3,269,218	3,018,000	32,355	2.C FE.....
38141E C3 1	Goldman Sachs Group Inc 4.800% 07/08/4.....		05/19/2021.....	Goldman Sachs & Company.....		343,835	277,000	4,875	2.A FE.....
38173M AB 8	GOLUB CAPITAL BDC 2.500% 08/24/26.....		06/16/2021.....	ATHENE.....		180,247	180,000	1,425	2.C FE.....
382550 BL 4	Goodyear Tire & Rubber 5.000% 07/15/29.....		05/13/2021.....	JP Morgan.....		1,000,000	1,000,000	0	3.C FE.....
41242* CC 4	Hardwood Funding (NBA) 3.610% 06/07/41.....		02/18/2021.....	Direct-Private Placement.....		1,000,000	1,000,000	0	1.D FE.....
416518 AC 2	HARTFORD FINL SVCS GRP 6.625% 04/15/42.....		06/09/2021.....	Various.....		672,169	475,000	3,497	2.A FE.....
41652P AC 3	HARTFORD HEALTHCARE CORP 3.447% 07/01/.....		06/30/2021.....	JP Morgan.....		4,816,863	4,585,000	439	1.F FE.....
42981D AA 4	HIGH STREET FDG TRUST II 4.682% 02/15/.....		04/02/2021.....	Morgan Stanley DWD.....		804,832	700,000	4,552	2.A FE.....
431116 AC 6	HIGHMARK INC 6.125% 05/15/41.....		05/05/2021.....	Stifel, Nicolaus and Co.....		4,711,968	3,600,000	105,350	1.G FE.....
444859 AZ 5	HUMANA INC 8.150% 06/15/38.....		04/05/2021.....	Goldman Sachs & Company.....		1,004,140	650,000	16,334	2.C FE.....
444859 BG 6	HUMANA INC 4.800% 03/15/47.....		04/27/2021.....	Various.....		6,736,145	5,500,000	27,867	2.C FE.....
45138L AY 9	IDAHO POWER CO 4.850% 08/15/40.....		06/11/2021.....	Janney Montgomery.....		238,384	200,000	3,233	1.E FE.....
45685E AJ 5	VOYA FINANCIAL INC 5.700% 07/15/43.....		04/08/2021.....	Morgan Stanley DWD.....		2,635,020	2,000,000	26,600	2.B FE.....
460146 CF 8	International Paper Co 7.300% 11/15/39.....		04/13/2021.....	Seaport Group.....		1,524,370	1,000,000	30,417	2.B FE.....
460690 BQ 2	Interpublic Group Co 5.400% 10/01/48.....		04/05/2021.....	Janney Montgomery.....		3,170,475	2,500,000	1,875	2.B FE.....
465685 AH 8	ITC Holdings Corp 5.300% 07/01/43.....		06/16/2021.....	Various.....		2,957,166	2,320,000	48,878	2.B FE.....
46590X AC 0	JBS USA/FOOD/FINANCE 3.750% 12/01/31.....		05/14/2021.....	Barclays Capital.....		250,000	250,000	0	3.A FE.....
46625H JM 3	J P Morgan Chase & Co 5.625% 08/16/43.....		05/04/2021.....	Various.....		1,998,870	1,474,000	18,117	1.G FE.....
50187T AF 3	LGI HOMES INC 4.000% 07/15/29.....		06/14/2021.....	Wells Fargo.....		500,000	500,000	0	3.C FE.....
50587K AB 7	LAFARGEHOLCIM FINANCE US 4.750% 09/22/.....		06/24/2021.....	Janney Montgomery.....		1,236,230	1,000,000	12,667	2.B FE.....
521615 AA 2	LEA POWER PARTNERS LLC 6.595% 06/15/33.....		05/27/2021.....	Seaport Group.....		7,991,712	7,486,381	116,574	3.A FE.....
524590 AA 4	LEEWARD RENEWABL 4.250% 07/01/29.....		06/23/2021.....	JP Morgan.....		500,000	500,000	0	3.C FE.....
559080 AF 3	MAGELLAN MIDSTREAM PARTN 4.200% 12/01/.....		04/28/2021.....	Jefferies & Co.....		1,183,840	1,155,000	20,078	2.A FE.....
56585A AM 4	MARATHON PETROLEUM CORP 5.850% 12/15/4.....		04/19/2021.....	Citigroup Global.....		1,230,360	1,000,000	20,313	2.B FE.....
573284 AX 4	Martin Marietta Materials 3.200% 07/15.....		06/24/2021.....	Janney Montgomery.....		2,966,790	3,000,000	0	2.B FE.....
573874 AM 6	MARVELL TECHNOLOGY INC 4.875% 06/22/28.....		05/04/2021.....	Tax Free Exchange.....		10,835,228	10,780,000	0	2.C FE.....
574599 BM 7	Masco Corp 4.500% 05/15/47.....		06/24/2021.....	Janney Montgomery.....		1,211,180	1,000,000	5,375	2.B FE.....
582834 AP 2	Mead Corp 7.550% 03/01/47.....		06/08/2021.....	Hilltop.....		9,519,336	6,308,000	130,905	2.B FE.....
609207 AP 0	Mondelez International Inc 4.625% 05/0.....		06/22/2021.....	FIFTH THIRD BANK.....		9,657,460	8,000,000	74,257	2.B FE.....
62912X AC 8	NGPL Pipeco LLC 7.768% 12/15/37.....		05/11/2021.....	Seaport Group.....		9,550,240	7,000,000	229,588	2.C FE.....
62928C AA 0	NGPL Pipeco LLC 3.250% 07/15/31.....		05/03/2021.....	Wells Fargo.....		2,997,750	3,000,000	0	0.....
64128X AE 0	NEUBERGER BERMAN GRP/FIN 4.875% 04/15/.....		06/16/2021.....	Goldman Sachs & Company.....		1,145,730	1,000,000	8,531	2.B FE.....
65473Q BD 4	NiSource Finance Corp 5.650% 02/01/45.....		06/02/2021.....	JP Morgan.....		1,331,360	1,000,000	19,147	2.B FE.....
655844 CJ 5	Norfolk & Southn Corp 4.100% 05/15/21.....		06/02/2021.....	Various.....		22,175,260	22,000,000	7,061	2.A FE.....
668074 AU 1	Northwestern Corp 4.176% 11/15/44.....		06/16/2021.....	Goldman Sachs & Company.....		1,161,500	1,000,000	3,828	1.G FE.....
677347 CF 1	Ohio Edison Co 8.250% 10/15/38.....		06/15/2021.....	Morgan Stanley DWD.....		213,510	137,000	1,947	2.B FE.....
680223 AL 8	OLD REPUBLIC INTL CORP 3.850% 06/11/51.....		06/08/2021.....	Morgan Stanley DWD.....		3,997,160	4,000,000	0	2.B FE.....
718546 AL 8	PHILLIPS 66 4.875% 11/15/44.....		04/28/2021.....	Various.....		3,459,021	2,897,000	63,515	2.A FE.....
724060 AA 6	PIPELINE FUNDING CO LLC 7.500% 01/15/3.....		04/29/2021.....	Seaport Group.....		8,557,082	6,756,000	154,825	2.B FE.....
740189 AP 0	Precision Castparts 4.375% 06/15/45.....		06/16/2021.....	Goldman Sachs & Company.....		1,190,060	1,000,000	365	1.C FE.....
745332 BW 5	Puget Sound Pwr & Lt Co 6.724% 06/15/3.....		04/29/2021.....	Keybanc Capital Markets.....		87,994	64,000	1,650	1.F FE.....
749685 AU 7	RPM Inc 5.250% 06/01/45.....		06/24/2021.....	Janney Montgomery.....		653,919	525,000	2,067	2.C FE.....
749685 AW 3	RPM Inc 4.250% 01/15/48.....		06/16/2021.....	Various.....		2,089,015	1,950,000	33,988	2.C FE.....
75513E CC 3	RAYTHEON TECH CORP 4.200% 12/15/44.....		04/27/2021.....	Seaport Group.....		2,721,225	2,500,000	39,083	2.A FE.....
75913M AA 7	Regions Bank 6.450% 06/26/37.....		06/30/2021.....	Various.....		4,620,706	3,289,000	32,480	2.B 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
7591EP AE 0	REGIONS FINANCIAL CORP 7.375% 12/10/37.....		06/25/2021.....	Various.....		5,282,723	3,503,000	25,796	2.B FE.....
78390X AC 5	SAIC INC 5.950% 12/01/40.....		06/09/2021.....	Mesirow Capital Markets.....		2,396,398	1,927,000	2,866	2.C FE.....
817826 AG 5	7-ELEVEN INC 2.800% 02/10/51.....		06/24/2021.....	Janney Montgomery.....		2,264,719	2,465,000	26,458	2.B FE.....
82340* AA 5	Shepherds Flat SERIES A-1-a 6.950% 04/.....		05/05/2021.....	Direct-Private Placement.....		11,147,500	10,000,000	36,681	3.B FE.....
82967N BJ 6	SIRIUS XM RADIO INC 4.000% 07/15/28.....		06/07/2021.....	JP Morgan.....		1,000,000	1,000,000	0	3.C FE.....
833034 AL 5	Snap-On Inc 4.100% 03/01/48.....		06/24/2021.....	Janney Montgomery.....		1,710,982	1,400,000	18,655	1.F FE.....
84265V AE 5	SOUTHERN COPPER CORP 6.750% 04/16/40.....		04/27/2021.....	Bank of America.....		6,944,700	5,000,000	105,563	2.B FE.....
84756N AE 9	Spectra Energy Partners LP 5.950% 09/2.....		04/20/2021.....	Pierpont.....		2,586,800	2,000,000	9,256	2.A FE.....
854502 AJ 0	STANLEY BLACK & DECKER I 4.850% 11/15/.....		06/24/2021.....	Janney Montgomery.....		2,826,474	2,100,000	12,165	1.G FE.....
87264A AZ 8	T-MOBILE USA INC 4.500% 04/15/50.....		04/27/2021.....	Various.....		5,114,100	4,500,000	36,375	2.C FE.....
87289B AA 2	TCP DLF VIII 2018 CLO LLS Class A-1 Note.....		06/08/2021.....	Various.....		3,442,623	3,442,623	0	1.A FE.....
906548 CH 3	Union Elec Co 8.450% 03/15/39.....		04/29/2021.....	JP Morgan.....		842,420	500,000	5,633	1.F FE.....
907818 FV 5	Union Pacific Corp 3.550% 05/20/61.....		05/17/2021.....	Morgan Stanley DWD.....		994,910	1,000,000	0	2.A FE.....
90932L AH 0	UNITED AIRLINES INC 4.625% 04/15/29.....		04/14/2021.....	Barclays Capital.....		500,000	500,000	0	3.B FE.....
91913Y AL 4	Valero Energy Corp 6.625% 06/15/37.....		04/20/2021.....	Goldman Sachs & Company.....		3,285,425	2,500,000	58,889	2.B FE.....
92345Y AE 6	Verisk Analytics Inc 5.500% 06/15/45.....		05/24/2021.....	Various.....		6,504,480	5,000,000	117,028	2.B FE.....
92840V AE 2	VISTRA OPERATIONS CO LLC 4.300% 07/15/.....		05/26/2021.....	Various.....		725,603	681,000	10,818	2.C FE.....
92840V AH 5	VISTRA OPERATIONS CO LLC 4.375% 05/01/.....		05/19/2021.....	Various.....		1,999,000	2,000,000	1,337	3.B FE.....
949746 RF 0	Wells Fargo Company 5.606% 01/15/44.....		06/21/2021.....	Various.....		4,341,625	3,300,000	57,212	2.B FE.....
95101V AA 7	WESLEYAN UNIVERSITY 4.781% 07/01/16.....		06/28/2021.....	Wells Fargo Brokerage Services.....		6,953,385	5,252,000	0	1.D FE.....
96812W AA 3	WILDLIFE CONSERVATION 3.414% 08/01/50.....		06/29/2021.....	Morgan Stanley DWD.....		501,000	500,000	7,113	1.E FE.....
969457 BV 1	Williams Cos Inc 5.750% 06/24/44.....		04/28/2021.....	Janney Montgomery.....		2,853,248	2,286,000	47,101	2.B FE.....
97068L AA 6	WILLIS-KNIGHTON MED CTR 4.813% 09/01/4.....		06/24/2021.....	Various.....		3,208,422	2,575,000	22,564	1.E FE.....
988498 AK 7	Yum Brands Inc 5.350% 11/01/43.....		05/21/2021.....	Citigroup Global.....		1,042,500	1,000,000	3,567	3.C FE.....
988498 AP 6	Yum Brands Inc 4.625% 01/31/32.....		04/05/2021.....	Various.....		5,143,750	5,000,000	3,597	3.C FE.....
Q9609* AC 2	WestConnex USPP 3.280% 06/15/36.....		05/27/2021.....	Direct-Private Placement.....		5,000,000	5,000,000	0	1.C FE.....
01626P AG 1	ALIMENTATION COUCHE-TARD 4.500% 07/26/.....	A.....	05/04/2021.....	Citigroup Global.....		1,442,688	1,250,000	15,469	2.B FE.....
071734 AN 7	BAUSCH HEALTH COS INC 4.875% 06/01/28.....	A.....	05/24/2021.....	Goldman Sachs & Company.....		500,000	500,000	0	3.B FE.....
0778FP AF 6	BELL CANADA 3.650% 03/17/51.....	A.....	04/22/2021.....	Goldman Sachs & Company.....		827,565	790,000	2,884	2.A FE.....
13645R AX 2	Canadian Pacific RR Co 6.125% 09/15/15.....	A.....	06/09/2021.....	Various.....		9,038,060	6,000,000	80,986	2.A FE.....
67077M AU 2	NUTRIEN LTD 5.000% 04/01/49.....	A.....	06/24/2021.....	Janney Montgomery.....		2,872,914	2,175,000	26,281	2.B FE.....
775109 BB 6	Rogers Communications 5.000% 03/15/44.....	A.....	05/05/2021.....	Goldman Sachs & Company.....		3,623,534	2,994,000	19,275	2.A FE.....
775109 BN 0	Rogers Communications 4.350% 05/01/49.....	A.....	05/20/2021.....	Various.....		2,445,182	2,200,000	35,078	2.A FE.....
87971M BH 5	Telus Corp (Canada) 4.600% 11/16/48.....	A.....	04/22/2021.....	JP Morgan.....		2,905,680	2,415,000	48,448	2.A FE.....
87971M BK 8	Telus Corp (Canada) 4.300% 06/15/49.....	A.....	04/21/2021.....	Barclays Capital.....		1,017,345	887,000	13,455	2.A FE.....
00131L AK 1	AIA GROUP LTD 3.200% 09/16/40.....	D.....	04/29/2021.....	Various.....		1,006,928	1,020,000	4,261	1.F FE.....
00176C AQ 4	American Money Management Cor SERIES 201.....	D.....	06/22/2021.....	BNP Paribas.....		3,248,800	3,250,000	4,155	1.C FE.....
00177T AC 7	American Money Management Cor SERIES 201.....	D.....	04/07/2021.....	Societe Generale.....		2,000,000	2,000,000	8,104	1.C FE.....
00185A AC 8	AON PLC 4.450% 05/24/43.....	D.....	05/20/2021.....	Wells Fargo.....		1,152,300	1,000,000	0	2.A FE.....
009279 AC 4	AIRBUS SE 3.950% 04/10/47.....	D.....	06/24/2021.....	Janney Montgomery.....		1,136,240	1,000,000	8,558	1.F FE.....
033296 BJ 2	Anchorage Credit Funding Ltd SERIES 2015.....	D.....	06/30/2021.....	ATHENE.....		1,000,000	1,000,000	0	1.G Z.....
03331X AJ 0	Anchorage Credit Funding Ltd SERIES 2019.....	D.....	06/30/2021.....	ATHENE.....		1,000,000	1,000,000	0	1.G Z.....
03332P AG 2	Anchorage Capital CLO LTD SERIES 202117A.....	D.....	06/04/2021.....	ATHENE.....		2,000,000	2,000,000	0	1.F FE.....
03754L AN 5	Apex Credit CLO LLC SERIES 20182A CLASS.....	D.....	06/17/2021.....	Raymond James.....		2,300,000	2,300,000	0	1.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
03835V AH 9	APTIV PLC 5.400% 03/15/49	D	04/05/2021	Citigroup Global		1,148,989	925,000	2,914	2.B FE
04009G AC 1	ARES CLO Ltd SERIES 201953A CLASS A2 1	D	04/22/2021	BNP Paribas		1,500,000	1,500,000	0	1.A FE
04017F AE 9	ARES CLO Ltd SERIES 201848A CLASS B 1	D	05/27/2021	Various		2,500,050	2,500,000	9,250	1.C FE
04017J AE 1	ARES CLO Ltd SERIES 201849A CLASS B 1	D	06/11/2021	Bank of America		3,000,900	3,000,000	8,252	1.C FE
04018F AC 2	ARES CLO Ltd SERIES 202160A CLASS B 1	D	05/06/2021	Goldman Sachs & Company		8,000,000	8,000,000	0	1.C FE
05363X AP 2	Avery Point CLO Ltd SERIES 20145A CLASS	D	04/19/2021	JP Morgan		250,000	250,000	23	1.A FE
111021 AN 1	British Telecom PLC 4.250% 11/08/49	D	06/24/2021	Janney Montgomery		1,952,930	1,750,000	10,330	2.B FE
12232K AJ 9	Burnham Park CLO Ltd SERIES 20161A CLASS	D	06/18/2021	Citigroup Global		4,300,000	4,300,000	12,704	1.C FE
12481H AU 9	CBAM CLO Management SERIES 20173A CLASS	D	06/30/2021	ATHENE		1,000,000	1,000,000	0	1.G Z
15118J AA 3	CELLNEX FINANCE 3.875% 07/07/41	D	06/29/2021	Various		10,560,840	10,600,000	0	3.A FE
15186P AA 6	Centerbridge Credit Funding Lt SERIES 20	D	04/08/2021	Various		32,000,000	32,000,000	0	1.A FE
15186P AC 2	Centerbridge Credit Funding Lt SERIES 20	D	04/08/2021	GreensLedge Capital Markets		7,000,000	7,000,000	0	1.D FE
16409T AE 9	Chenango Park CLO, Ltd. SERIES 20181A CL	D	05/12/2021	Citigroup Global		5,000,500	5,000,000	6,983	1.C FE
21684A AB 2	COOPERATIEVE RABOBANK UA 5.750% 12/01/	D	06/09/2021	Various		10,897,544	8,000,000	140,715	2.A FE
21989D AA 0	CORPORACION INMOBILIARIA 3.625% 05/13/	D	05/07/2021	Citigroup Global		2,974,395	3,000,000	0	2.C FE
24823D AU 0	DENALI CAPITAL CLO XI LTD SERIES 20151A	D	04/16/2021	MIZUHO		2,000,000	2,000,000	0	1.C FE
251566 AA 3	DEUTSCHE TELEKOM AG 3.625% 01/21/50	D	06/24/2021	Janney Montgomery		1,055,010	1,000,000	15,809	2.A FE
29278G AC 2	ENEL FINANCE INTL NV 4.750% 05/25/47	D	06/16/2021	Goldman Sachs & Company		7,776,705	6,500,000	121,323	2.A FE
34962H AC 1	Fortress Credit BSL Limited SERIES 20211	D	04/13/2021	Goldman Sachs & Company		1,001,000	1,000,000	3,186	1.C FE
36830B AC 9	GC TREASURY CENTRE CO 4.300% 03/18/51	D	04/05/2021	Wells Fargo		2,489,589	2,413,000	5,188	2.B FE
375415 AC 0	GILBERT PARK CLO LTD SERIES 20171A CLASS	D	05/20/2021	Citigroup Global		250,000	250,000	483	1.C FE
381362 AU 6	GoldenTree Credit Opportuniti SERIES 201	D	05/27/2021	GreensLedge Capital Markets		10,000,000	10,000,000	0	1.C FE
38178M AA 5	Golub Capital Partners ABS Fu SERIES 201	D	06/03/2021	ATHENE		2,000,000	2,000,000	0	1.F FE
404280 AH 2	HSBC HOLDINGS PLC 6.500% 09/15/37	D	04/21/2021	Goldman Sachs & Company		2,712,900	2,000,000	13,361	2.A FE
43475D AA 5	HOLCIM CAPITAL CORP 6.500% 09/12/43	D	06/24/2021	Janney Montgomery		1,680,369	1,150,000	22,010	2.B FE
46616A AU 0	JFIN CLO Ltd SERIES 20121A CLASS BR 2	D	04/09/2021	BNP Paribas		3,998,000	4,000,000	23,738	1.F FE
46653K AB 4	JAB HOLDINGS BV 3.750% 05/28/51	D	06/16/2021	Various		5,097,790	5,000,000	4,583	2.B FE
50204A AE 6	LCM Ltd Partnership SERIES 32A CLASS B	D	04/19/2021	Natixis		7,988,206	7,990,000	0	1.C FE
50220P AE 3	LSEGA FINANCING PLC 3.200% 04/06/41	D	06/24/2021	Janney Montgomery		1,485,805	1,425,000	10,387	1.G FE
53944Y AE 3	LLOYDS BANKING GROUP PLC 4.344% 01/09/	D	05/24/2021	Various		2,691,151	2,409,000	35,403	2.A FE
55283L AC 9	MAPS LTD SERIES 20191A CLASS C 7.385%	D	05/15/2021	Interest Capitalization		10,462	10,462	0	5.B FE
55819D AE 6	Madison Park Funding Ltd SERIES 201831A	D	04/09/2021	Bank of America		2,318,260	2,320,000	8,635	1.A FE
55819G AQ 2	Madison Park Funding Ltd SERIES 201934A	D	04/12/2021	JP Morgan		14,800,000	14,800,000	0	1.C FE
55819Q BA 4	Madison Park Funding Ltd SERIES 201519A	D	05/20/2021	Mitsubishi		250,000	250,000	374	1.B FE
55820T AN 8	Madison Park Funding Ltd SERIES 201723A	D	06/04/2021	ATHENE		1,000,000	1,000,000	0	1.F FE
55821G AG 0	Madison Park Funding Ltd SERIES 202151A	D	06/02/2021	Bank of America		11,750,000	11,750,000	0	1.C FE
55821K AE 6	Madison Park Funding Ltd SERIES 202138A	D	05/14/2021	Nomura Securities		4,435,000	4,435,000	0	1.C FE
59802M AC 1	MidOcean Credit CLO SERIES 20189A CLASS	D	04/05/2021	Bank of America		4,447,775	4,450,000	16,409	1.A FE
59802U AN 9	MidOcean Credit CLO SERIES 20143A CLASS	D	06/25/2021	BNP Paribas		1,560,000	1,560,000	5,938	1.D FE
632525 AW 1	NATIONAL AUSTRALIA BANK 2.648% 01/14/4	D	06/24/2021	Various		3,123,504	3,399,000	37,327	2.A FE
65120F AE 4	NEWCREST FINANCE PTY LTD 4.200% 05/13/	D	06/24/2021	Various		3,509,103	3,131,000	46,769	2.B FE
668468 AC 5	Northwoods Capital Ltd SERIES 202125A CL	D	06/25/2021	Bank of America		6,000,000	6,000,000	0	1.C FE
67113L AQ 9	OCP CLO Ltd SERIES 201917A CLASS BR 1	D	06/17/2021	Citigroup Global		3,500,000	3,500,000	0	1.C FE
67578J AC 3	Octagon Investment Partners 5 SERIES 202	D	04/16/2021	RBC Capital Markets		3,750,000	3,750,000	0	1.C FE
67590B AU 4	Octagon Investment Partners X SERIES 201	D	04/26/2021	Goldman Sachs & Company		6,000,000	6,000,000	2,685	1.C 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
69377P AN 4	PPM CLO 2 Ltd SERIES 20192A CLASS CR 2	D	04/07/2021	ATHENE		1,000,000	1,000,000	0	1.F FE
74977R CM 4	RABOBANK NEDERLAND 5.800% 09/30/10	D	06/15/2021	Seaport Group		9,050,160	6,000,000	74,433	1.D FE
74980X AC 0	RR Ltd SERIES 202115A CLASS (CMBS) A2	D	05/27/2021	JP Morgan		498,250	500,000	1,327	1.C FE
74982L BA 7	Race Point CLO Ltd SERIES 20138A CLASS	D	06/02/2021	Barclays Capital		9,999,000	10,000,000	6,897	1.C FE
74983D AS 6	Race Point CLO Ltd SERIES 201610A CLASS	D	05/03/2021	Nomura Securities		249,875	250,000	114	1.C FE
78448T AF 9	SMBC AVIATION CAPITAL FI 2.300% 06/15/	D	06/29/2021	ATHENE		1,403,714	1,400,000	204	1.G FE
80281L AB 1	SANTANDER UK GROUP HLDGS 5.625% 09/15/	D	04/28/2021	Goldman Sachs & Company		8,832,840	7,000,000	37,500	2.A FE
83611J AC 9	Sound Point CLO LTD SERIES 20182A CLASS	D	04/09/2021	Pierpont		6,000,000	6,000,000	24,579	1.C FE
83614V AE 5	Sound Point CLO LTD SERIES 20211A CLASS	D	04/01/2021	Credit Suisse		15,000,000	15,000,000	0	1.C FE
83614V AN 5	Sound Point CLO LTD SERIES 20211A CLASS	D	04/01/2021	Credit Suisse		3,000,000	3,000,000	0	1.F FE
83614X AS 0	Sound Point CLO LTD SERIES 20201A CLASS	D	06/29/2021	Citigroup Global		16,000,000	16,000,000	0	1.C FE
83614X AY 7	Sound Point CLO LTD SERIES 20201A CLASS	D	06/29/2021	Citigroup Global		6,000,000	6,000,000	0	1.F FE
85917P AB 3	Steris PLC 3.750% 03/15/51	D	04/28/2021	Various		11,148,820	11,000,000	12,604	2.B FE
86210M AC 0	Stora Enso OYJ 7.250% 04/15/36	D	06/24/2021	Janney Montgomery		2,921,033	2,150,000	31,608	2.C FE
86964W AB 8	SUZANO AUSTRIA GMBH 7.000% 03/16/47	D	04/26/2021	Morgan Stanley DWD		655,000	500,000	3,986	2.C FE
87166R DG 9	Symphony CLO Ltd SERIES 201921A CLASS BR	D	06/30/2021	Mitsubishi		15,000,000	15,000,000	0	1.C FE
88032W BB 1	TENCENT HOLDINGS LTD 3.680% 04/22/41	D	04/15/2021	Goldman Sachs & Company		1,999,440	2,000,000	0	1.E FE
88032W BC 9	TENCENT HOLDINGS LTD 3.840% 04/22/51	D	04/15/2021	Morgan Stanley DWD		2,998,950	3,000,000	0	1.E FE
92332L BA 6	Venture CDO Ltd SERIES 201936A CLASS (CM	D	05/19/2021	BNP Paribas		13,500,000	13,500,000	41,030	1.B FE
92857W BM 1	Vodafone Group PLC 5.250% 05/30/48	D	04/22/2021	JP Morgan		2,402,377	1,880,000	40,028	2.B FE
92857W BS 8	Vodafone Group PLC 4.875% 06/19/49	D	05/14/2021	Various		3,624,940	3,000,000	53,490	2.B FE
92857W BX 7	Vodafone Group PLC 5.125% 06/04/81	D	06/01/2021	Bank of America		3,000,000	3,000,000	0	3.A FE
92858R AA 8	VMED O2 UK FINANCING I 4.250% 01/31/31	D	04/27/2021	Various		1,471,875	1,500,000	38,014	3.C FE
92858R AB 6	VMED O2 UK FINANCING I 4.750% 07/15/31	D	06/22/2021	JP Morgan		250,000	250,000	0	3.C FE
92915P AM 7	Voya CLO Ltd SERIES 20141A CLASS A2R 1	D	05/12/2021	BNP Paribas		8,999,400	9,000,000	10,139	1.C FE
961214 EG 4	Westpac Bkg Corp 4.421% 07/24/39	D	05/05/2021	Bank of America		377,636	328,000	4,109	2.A FE
961214 EQ 2	Westpac Bkg Corp 2.963% 11/16/40	D	06/24/2021	Various		5,263,845	5,500,000	53,046	2.A FE
98420E AD 7	XLIT LTD 5.500% 03/31/45	D	05/19/2021	Various		9,637,555	7,321,000	32,178	2.A FE
Y7563* AC 1	SEASPAN HOLDCO III LTD SERIES C 4.060%	D	05/21/2021	Direct-Private Placement		4,000,000	4,000,000	0	2.C PL
Y7563* AD 9	SEASPAN HOLDCO III LTD SERIES D 4.260%	D	05/21/2021	Direct-Private Placement		8,000,000	8,000,000	0	2.C PL
3899999	Total - Bonds - Industrial and Miscellaneous					843,494,332	762,764,297	4,402,010	XXX
Bonds - Hybrid Securities									
539439 AN 9	Lloyds TSB Group PLC 5.300% 12/01/45	D	06/02/2021	Goldman Sachs & Company		1,274,970	1,000,000	294	2.A FE
4899999	Total - Bonds - Hybrid Securities					1,274,970	1,000,000	294	XXX
Bonds - Unaffiliated Bank Loans									
00177@ AB 1	AMCP T/L 1L 6.396% 10/05/26		06/29/2021	Direct-Private Placement		100,000	100,000	0	3.A PL
27787# AA 6	EasyPak 5.938% 11/09/23		06/01/2021	Direct-Private Placement		21,485	21,485	0	4.B FE
27787# AC 2	EasyPak 5.938% 11/09/23		06/01/2021	Direct-Private Placement		22,176	22,176	0	4.B FE
27787# AD 0	EasyPak 5.938% 11/09/23		06/01/2021	Direct-Private Placement		5,197	5,197	0	4.B PL
60255W A* 6	Mindbody 7.159% 02/14/25		06/24/2021	Direct-Private Placement		21,261	21,261	0	5.A PL
66706* AA 6	Northstar Mezzanine VII Feeder Sr Unsecu		06/07/2021	Direct-Private Placement		848,241	848,241	0	2.A FE
73116* AB 4	ISN Polk 5.351% 12/20/23		06/01/2021	Direct-Private Placement		45,742	45,742	0	4.A PL
73116* AC 2	ISN Polk-Hoffman 5.351% 12/20/23		06/01/2021	Direct-Private Placement		2,004	2,004	0	4.A PL
74753H AC 0	Qualtor 5.881% 10/19/22		06/15/2021	Direct-Private Placement		2,941	2,941	0	3.A PL

QE04.5

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
87758# AA 5	Taymax 2.646% 07/31/25.....		06/01/2021.....	Direct-Private Placement.....		10,918	10,918	0	5.A PL.....
87758* AB 7	Taymax 2.646% 07/31/25.....		06/01/2021.....	Direct-Private Placement.....		727	727	0	5.A PL.....
87758@ AA 7	Taymax 2.646% 07/31/25.....		06/01/2021.....	Direct-Private Placement.....		2,124	2,124	0	5.A PL.....
87758@ AD 1	Taymax 2.646% 07/31/25.....		06/01/2021.....	Direct-Private Placement.....		1,411	1,411	0	5.A PL.....
24736C BS 2	SKYMILES IP LTD 3.897% 10/20/27.....	D	06/07/2021.....	Citigroup Global.....		2,100,000	2,000,000	0	2.B FE.....
8299999	Total - Bonds - Unaffiliated Bank Loans.....					3,184,227	3,084,227	0	XXX
8399997	Total - Bonds - Part 3.....					853,576,442	772,284,515	4,405,898	XXX
8399999	Total - Bonds.....					853,576,442	772,284,515	4,405,898	XXX
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred									
48661E 3# 3	Kayne Anderson NextGen Energy Series I.....		05/11/2021.....	Direct-Private Placement.....	60,000,000	1,500,000	0.00	0	1.E FE.....
8599999	Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred.....					1,500,000	XXX	0	XXX
8999997	Total - Preferred Stocks - Part 3.....					1,500,000	XXX	0	XXX
8999999	Total - Preferred Stocks.....					1,500,000	XXX	0	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded									
35909D 10 9	Frontier Communications.....		05/04/2021.....	Taxable Exchange.....	178,845,000	4,819,873	XXX	0	XXX
9099999	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded.....					4,819,873	XXX	0	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other									
31338\$ 11 2	FHLB - Dallas Class B.....		06/30/2021.....	Direct-Private Placement.....	1,867,000	186,700	XXX	0	XXX
9199999	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other.....					186,700	XXX	0	XXX
9799997	Total - Common Stocks - Part 3.....					5,006,573	XXX	0	XXX
9799999	Total - Common Stocks.....					5,006,573	XXX	0	XXX
9899999	Total - Preferred and Common Stocks.....					6,506,573	XXX	0	XXX
9999999	Total - Bonds, Preferred and Common Stocks.....					860,083,015	XXX	4,405,898	XXX

QE04.6

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

Bonds - U.S. Government

3620AS	W5 4		06/01/2021	Government National Mortgage A 738768		135,177	135,177	141,830	141,527	0	(6,350)	0	(6,350)	0	135,177	0	0	0	2,215	09/15/2041	1.A
36225A	PD 6		06/01/2021	Government Natl Mtg Assn Pool 780420	7	482	482	495	487	0	(5)	0	(5)	0	482	0	0	0	15	08/15/2026	1.A
36225A	UH 1		06/01/2021	Government Natl Mtg Assn Pool 780584	7	1,416	1,416	1,429	1,421	0	(6)	0	(6)	0	1,416	0	0	0	42	06/15/2027	1.A
36230K	L4 1		06/01/2021	Government National Mortgage A 751247		461,093	461,093	482,130	481,302	0	(20,209)	0	(20,209)	0	461,093	0	0	0	7,735	10/15/2040	1.A
38373A	EF 9		06/01/2021	Government National Mortgage A REMIC Se		375,289	375,289	363,034	371,017	0	4,273	0	4,273	0	375,289	0	0	0	6,865	08/20/2039	1.A
38373M	4Z 0		06/01/2021	Government Natl Mtg Assn SERIES 20093 CL		0	0	1,302	1,178	0	(1,178)	0	(1,178)	0	0	0	0	0	81	10/16/2048	1.A
38374U	N7 2		06/01/2021	Government Natl Mtg Assn REMIC Ser 2009		238,896	238,896	228,146	235,520	0	3,376	0	3,376	0	238,896	0	0	0	4,377	06/20/2039	1.A
38374U	S2 8		06/01/2021	Government Natl Mtg Assn REMIC Ser 200		709,958	709,958	676,235	699,295	0	10,663	0	10,663	0	709,958	0	0	0	13,028	06/20/2039	1.A
38374V	AY 5		06/01/2021	Government Natl Mtg Assn REMIC Ser 200		1,461,059	1,461,059	1,439,143	1,453,658	0	7,401	0	7,401	0	1,461,059	0	0	0	26,282	06/20/2039	1.A
38376C	XK 0		06/01/2021	Government Natl Mtg Assn REMIC Ser 200		836,891	836,891	820,153	831,486	0	5,405	0	5,405	0	836,891	0	0	0	15,299	09/20/2039	1.A
38376E	J2 2		06/01/2021	Government Natl Mtg Assn REMIC Ser 200		691,816	691,816	658,955	685,193	0	6,623	0	6,623	0	691,816	0	0	0	11,541	11/16/2024	1.A
38376F	FD 9		06/01/2021	Government Natl Mtg Assn REMIC Ser 200		313,577	313,577	302,994	310,179	0	3,398	0	3,398	0	313,577	0	0	0	5,716	08/20/2039	1.A
38376G	GN 4		06/01/2021	Government Natl Mtg Assn SERIES 201040 C		0	0	3,624	3,154	0	(3,154)	0	(3,154)	0	0	0	0	0	238	12/16/2043	1.A
38376J	DY 7		06/01/2021	Government Natl Mtg Assn REMIC Ser 200		870,791	870,791	850,518	863,840	0	6,951	0	6,951	0	870,791	0	0	0	15,941	10/20/2038	1.A
38376J	SZ 8		06/01/2021	Government Natl Mtg Assn REMIC Ser 200		903,419	903,419	911,324	903,513	0	(94)	0	(94)	0	903,419	0	0	0	16,660	11/20/2039	1.A
38376K	WB 3		06/01/2021	Government Natl Mtg Assn REMIC Ser 200		1,754,882	1,754,882	1,716,768	1,742,445	0	12,437	0	12,437	0	1,754,882	0	0	0	32,563	07/20/2039	1.A
38376P	4N 7		06/01/2021	Government Natl Mtg Assn REMIC Ser 200		639,918	639,918	636,302	637,775	0	2,143	0	2,143	0	639,918	0	0	0	11,961	12/20/2039	1.A
38377Y	W4 8		06/20/2021	Government National Mortgage A SERIES 20		0	0	43,489	38,660	0	(38,660)	0	(38,660)	0	0	0	0	0	2,637	10/20/2041	1.A
38380Y	BZ 7		06/01/2021	Government National Mortgage SERIES 2018		449,813	449,813	447,160	446,584	0	1,736	0	1,736	0	449,813	0	0	0	3,385	08/20/2048	1.A
912828	WG 1		04/30/2021	United States Treasury 2.250% 04/30/21		210,000	210,000	209,877	209,979	0	21	0	21	0	210,000	0	0	0	2,363	04/30/2021	1.A
912828	WN 6		05/21/2021	United States Treasury 2.000% 05/31/21		1,850,650	1,850,000	1,903,621	1,854,478	0	(4,269)	0	(4,269)	0	1,850,209	0	441	441	17,788	05/31/2021	1.A
0599999	Total - Bonds - U.S. Government					11,905,127	11,904,477	11,838,529	11,912,691	0	(9,498)	0	(9,498)	0	11,904,686	0	441	441	196,732	XXX	XXX

Bonds - U.S. Political Subdivisions of States

295407	U7 3		06/17/2021	ERIE PA 4.178% 11/15/28		1,442,443	1,445,000	1,441,836	1,442,308	0	134	0	134	0	1,442,443	0	0	0	30,186	11/15/2028	1.C FE
2499999	Total - Bonds - U.S. Political Subdivisions of States					1,442,443	1,445,000	1,441,836	1,442,308	0	134	0	134	0	1,442,443	0	0	0	30,186	XXX	XXX

Bonds - U.S. Special Revenue and Special Assessment

QE05

SCHEDULE D - PART 4

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

QE05.1

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
072024 NT 5	BAY AREA CA TOLL AUTH TOLL BRI 6.793%	..	04/01/2021	Call 100.0000		375,000	375,000	462,994	437,432	0	(1,345)	0	(1,345)	0	436,087	0	(61,087)	(61,087)	12,737	04/01/2030	1.D FE
3128M8 2R 4	FREDDIE MAC G06784 3.500% 10/01/41	..	06/01/2021	Paydown		2,273,443	2,273,443	2,328,812	2,326,380	0	(52,937)	0	(52,937)	0	2,273,443	0	0	0	31,312	10/01/2041	1.A
3128M8 FH 2	FREDDIE MAC G06168 3.500% 11/01/40	..	06/01/2021	Paydown		555,176	555,176	541,384	542,120	0	13,056	0	13,056	0	555,176	0	0	0	7,791	11/01/2040	1.A
3128M9 CN 0	FREDDIE MAC G06977 3.000% 04/01/42	..	06/01/2021	Paydown		901,463	901,463	920,478	919,440	0	(17,978)	0	(17,978)	0	901,463	0	0	0	10,637	04/01/2042	1.A
3128MJ MB 3	Federal Home Loan Mtg Corp G08353 4.5	..	06/01/2021	Paydown		279,154	279,154	278,849	278,836	0	318	0	318	0	279,154	0	0	0	5,058	07/01/2039	1.A
3128MJ Q9 4	Federal Home Loan Mtg Corp G08479 3.5	..	06/01/2021	Paydown		274,017	274,017	281,981	281,538	0	(7,521)	0	(7,521)	0	274,017	0	0	0	3,843	03/01/2042	1.A
3128MJ VM 9	Federal Home Loan Mtg Corp G08619 3.0	..	06/01/2021	Paydown		193,464	193,464	198,028	197,808	0	(4,344)	0	(4,344)	0	193,464	0	0	0	2,353	12/01/2044	1.A
3128S2 SH 5	FREDDIE MAC T61420 3.000% 11/01/42	..	06/01/2021	Paydown		1,359,557	1,359,557	1,396,733	1,395,150	0	(35,593)	0	(35,593)	0	1,359,557	0	0	0	17,802	11/01/2042	1.A
31292H X3 3	Federal Home Ln Mtg Corp C01598 5.000	..	06/01/2021	Paydown		48,829	48,829	50,489	50,149	0	(1,320)	0	(1,320)	0	48,829	0	0	0	1,058	08/01/2033	1.A
31292S A3 4	FREDDIE MAC C09026 2.500% 01/01/43	..	06/01/2021	Paydown		171,746	171,746	170,136	170,217	0	1,529	0	1,529	0	171,746	0	0	0	1,768	01/01/2043	1.A
312933 NC 4	FREDDIE MAC A86687 4.500% 06/01/39	..	06/01/2021	Paydown		489,940	489,940	481,826	482,385	0	7,555	0	7,555	0	489,940	0	0	0	9,532	06/01/2039	1.A
312939 3G 4	FREDDIE MAC A91699 5.000% 04/01/40	..	06/01/2021	Paydown		459,333	459,333	475,409	474,371	0	(15,038)	0	(15,038)	0	459,333	0	0	0	9,605	04/01/2040	1.A
312942 FT 7	FREDDIE MAC A93778 4.000% 09/01/40	..	06/01/2021	Paydown		332,525	332,525	342,708	342,145	0	(9,620)	0	(9,620)	0	332,525	0	0	0	5,601	09/01/2040	1.A
312945 2S 6	FREDDIE MAC A97085 4.500% 02/01/41	..	06/01/2021	Paydown		719	719	727	726	0	(7)	0	(7)	0	719	0	0	0	11	02/01/2041	1.A FE
312945 2S 6	FREDDIE MAC A97085 4.500% 02/01/41	..	06/01/2021	Paydown		1,447	1,447	1,462	1,461	0	(14)	0	(14)	0	1,447	0	0	0	30	02/01/2041	1.A
312946 P5 9	FREDDIE MAC A97644 4.000% 03/01/41	..	06/01/2021	Paydown		867,456	867,456	899,985	898,084	0	(30,628)	0	(30,628)	0	867,456	0	0	0	14,089	03/01/2041	1.A
31296R PL 6	Federal Home Ln Mtg Corp A16727 5.000	..	06/01/2021	Paydown		28,585	28,585	29,539	29,127	0	(541)	0	(541)	0	28,585	0	0	0	592	12/01/2033	1.A
3132GS EU 9	FREDDIE MAC Q07047 3.000% 03/01/42	..	06/01/2021	Paydown		2,218,547	2,218,547	2,218,547	2,218,547	0	0	0	0	0	2,218,547	0	0	0	26,992	03/01/2042	1.A
3132GS TW 9	FREDDIE MAC Q07465 3.500% 04/01/42	..	06/01/2021	Paydown		1,023,283	1,023,283	1,056,220	1,054,392	0	(31,109)	0	(31,109)	0	1,023,283	0	0	0	14,184	04/01/2042	1.A
3132HP Z7 2	Federal Home Ln Mtg Corp Q13466 3.000%	..	04/01/2021	Paydown		910,663	910,663	950,789	948,769	0	(38,106)	0	(38,106)	0	910,663	0	0	0	9,107	11/01/2042	1.A FE
3132HP Z7 2	Federal Home Ln Mtg Corp Q13466 3.000%	..	06/01/2021	Paydown		584,309	584,309	610,055	608,759	0	(24,450)	0	(24,450)	0	584,309	0	0	0	7,938	11/01/2042	1.A
3132J6 GQ 1	Federal Home Loan Mtg Corp Q15206 2.5	..	06/01/2021	Paydown		536,999	536,999	524,581	525,147	0	11,852	0	11,852	0	536,999	0	0	0	5,417	01/01/2043	1.A
31368H NW 9	Federal Natl Mtg Assn 190405 4.000% 1	..	06/01/2021	Paydown		347,810	347,810	343,788	343,905	0	3,905	0	3,905	0	347,810	0	0	0	5,689	10/01/2040	1.A
3136A1 SB 2	Federal Natl Mtg Assn REMIC Ser 2011-9	..	06/01/2021	Paydown		2,666,661	2,666,661	2,608,538	2,641,326	0	25,335	0	25,335	0	2,666,661	0	0	0	48,086	10/25/2041	1.A
3136AE TQ 0	Federal Natl Mtg Assn SERIES 201354 CLAS	..	06/01/2021	Paydown		223,847	223,847	223,147	223,185	0	662	0	662	0	223,847	0	0	0	2,773	06/25/2033	1.A
3136AF 3L 6	Federal Natl Mtg Assn REMIC Ser 2013-8	..	06/01/2021	Paydown		883,249	883,249	794,924	846,910	0	36,339	0	36,339	0	883,249	0	0	0	13,249	08/25/2033	1.A
3136AF V7 6	Federal Natl Mtg Assn REMIC Ser 2013-8	..	06/01/2021	Paydown		167,415	167,415	149,784	160,227	0	7,187	0	7,187	0	167,415	0	0	0	2,511	08/25/2033	1.A
3137A2 UN 9	Federal Home Ln Mtg Corp REMIC Ser 375	..	06/01/2021	Paydown		731,793	731,793	693,831	721,963	0	9,831	0	9,831	0	731,793	0	0	0	12,152	11/15/2040	1.A
3137A5 DU 5	Federal Home Ln Mtg Corp REMIC Ser 378	..	06/01/2021	Paydown		1,563,757	1,563,757	1,556,672	1,560,707	0	3,050	0	3,050	0	1,563,757	0	0	0	25,398	11/15/2040	1.A
3137A7 NB 2	Federal Home Ln Mtg Corp REMIC Ser 382	..	06/01/2021	Paydown		908,589	908,589	853,789	903,205	0	5,384	0	5,384	0	908,589	0	0	0	12,867	02/15/2036	1.A
3137A8 EJ 3	Federal Home Ln Mtg Corp REMIC Ser 382	..	06/01/2021	Paydown		399,014	399,014	423,453	409,013	0	(9,999)	0	(9,999)	0	399,014	0	0	0	7,478	03/15/2041	1.A
3137A8 Z3 5	Federal Home Ln Mtg Corp REMIC Ser 383	..	06/01/2021	Paydown		1,848,376	1,848,376	1,700,506	1,800,808	0	47,568	0	47,568	0	1,848,376	0	0	0	26,928	04/15/2031	1.A

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 eig 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
3137A9 B7 0	Federal Home Ln Mtg Corp REMIC Ser 384		06/01/2021	Paydown.....		1,277,112	1,277,112	1,176,540	1,242,563	0	34,549	0	34,549	0	1,277,112	0	0	0	17,842	04/15/2031	1.A
3137AK CT 6	Federal Home Ln Mtg Corp REMIC Ser 398		06/01/2021	Paydown.....		1,381,153	1,381,153	1,341,445	1,374,076	0	7,077	0	7,077	0	1,381,153	0	0	0	21,733	01/15/2042	1.A
3137AM M6 1	Federal Home Ln Mtg Corp REMIC Ser 402		06/01/2021	Paydown.....		1,082,751	1,082,751	1,088,841	1,082,996	0	(245)	0	(245)	0	1,082,751	0	0	0	18,761	02/15/2042	1.A
3137B2 FH 8	FREDDIE MAC SERIES 4206 CLASS EU 3.000		06/01/2021	Paydown.....		214,689	214,689	214,018	214,085	0	603	0	603	0	214,689	0	0	0	2,539	05/15/2033	1.A
3137BB HG 8	FHLMC 4350 Class DY 4.000% 06/15/44		06/01/2021	Paydown.....		205,695	205,695	218,776	215,299	0	(9,604)	0	(9,604)	0	205,695	0	0	0	4,072	06/15/2044	1.A
3137FH HP 1	FREDDIE MAC SERIES 4821 CLASS ZM 3.500		06/01/2021	Paydown.....		1,533,019	1,533,019	1,549,063	1,542,861	0	(9,842)	0	(9,842)	0	1,533,019	0	0	0	12,753	05/15/2048	1.A
3137FN R6 9	FREDDIE MAC SERIES 4916 CLASS UZ 3.000		05/01/2021	Paydown.....		1,109,241	1,109,241	1,100,748	1,101,880	0	7,360	0	7,360	0	1,109,241	0	0	0	12,275	09/25/2049	1.A
31385X NR 4	Federal Natl Mtg Assn Pool 555800 5.50		06/01/2021	Paydown.....		34,755	34,755	35,960	35,708	0	(953)	0	(953)	0	34,755	0	0	0	791	10/01/2033	1.A
3138A4 4Z 5	Fannie Mae AH3539 4.000% 02/01/41		06/01/2021	Paydown.....		431,275	431,275	427,164	427,269	0	4,006	0	4,006	0	431,275	0	0	0	6,331	02/01/2041	1.A
3138AX CF 6	Fannie Mae AJ5469 3.500% 11/01/41		06/01/2021	Paydown.....		462,129	462,129	466,605	466,325	0	(4,197)	0	(4,197)	0	462,129	0	0	0	6,347	11/01/2041	1.A
3138EK RA 5	Fannie Mae AL3180 3.000% 01/01/43		06/01/2021	Paydown.....		307,732	307,732	303,164	303,443	0	4,289	0	4,289	0	307,732	0	0	0	3,663	01/01/2043	1.A
3138EN 2P 3	Fannie Mae AL6181 3.000% 11/01/44		06/01/2021	Paydown.....		190,246	190,246	193,932	193,669	0	(3,423)	0	(3,423)	0	190,246	0	0	0	2,363	11/01/2044	1.A
3138EP QJ 6	FNMA AL 6756 3.901% 03/01/45		06/01/2021	Paydown.....		96,911	96,911	105,632	104,174	0	(7,264)	0	(7,264)	0	96,911	0	0	0	1,590	03/01/2045	1.A
3138L3 Q6 5	FN AM3176 3.770% 05/01/43		06/01/2021	Paydown.....		24,663	24,663	25,364	25,234	0	(571)	0	(571)	0	24,663	0	0	0	388	05/01/2043	1.A
3138L6 5P 9	Fannie Mae 4.130% 07/01/44		06/01/2021	Paydown.....		37,919	37,919	42,161	41,425	0	(3,506)	0	(3,506)	0	37,919	0	0	0	653	07/01/2044	1.A
3138L6 LM 8	Fannie Mae AM5731 3.990% 06/01/44		06/01/2021	Paydown.....		15,619	15,619	16,436	16,390	0	(771)	0	(771)	0	15,619	0	0	0	260	06/01/2044	1.A
3138L7 LJ 3	Fannie Mae 3.700% 10/01/29		06/01/2021	Paydown.....		50,413	50,413	54,289	52,759	0	(2,346)	0	(2,346)	0	50,413	0	0	0	785	10/01/2029	1.A
3138L7 W2 8	Fannie Mae 4.090% 11/01/39		06/01/2021	Paydown.....		42,738	42,738	46,538	45,739	0	(3,001)	0	(3,001)	0	42,738	0	0	0	735	11/01/2039	1.A
3138L8 6R 0	FNMA 3.430% 03/01/40		06/01/2021	Paydown.....		40,660	40,660	43,099	42,570	0	(1,910)	0	(1,910)	0	40,660	0	0	0	587	03/01/2040	1.A
3138L8 VF 8	FNMA 3.670% 01/01/45		06/01/2021	Paydown.....		91,549	91,549	92,808	92,497	0	(948)	0	(948)	0	91,549	0	0	0	1,413	01/01/2045	1.A
3138L8 W8 3	FNMA 3.410% 01/01/32		06/01/2021	Paydown.....		26,853	26,853	28,045	27,640	0	(787)	0	(787)	0	26,853	0	0	0	385	01/01/2032	1.A
3138LK UP 0	Fannie mae AN6889 3.390% 12/01/45		06/01/2021	Paydown.....		41,843	41,843	40,238	40,360	0	1,483	0	1,483	0	41,843	0	0	0	597	12/01/2045	1.A
3138LN 4G 3	Fannie Mae AN9822 3.980% 07/01/38		06/01/2021	Paydown.....		23,168	23,168	25,204	25,050	0	(1,882)	0	(1,882)	0	23,168	0	0	0	388	07/01/2038	1.A
3138MO BE 9	Fannie Mae AO8136 3.000% 08/01/42		06/01/2021	Paydown.....		1,709,932	1,709,932	1,754,016	1,752,141	0	(42,209)	0	(42,209)	0	1,709,932	0	0	0	19,966	08/01/2042	1.A
3138NY GE 9	Fannie Mae AR1996 3.000% 02/01/43		06/01/2021	Paydown.....		279,081	279,081	272,680	273,124	0	5,958	0	5,958	0	279,081	0	0	0	3,621	02/01/2043	1.A
3138W1 F4 4	Fannie Mae AR3786 3.000% 02/01/43		06/01/2021	Paydown.....		155,143	155,143	152,138	152,295	0	2,849	0	2,849	0	155,143	0	0	0	2,086	02/01/2043	1.A
3138W9 G8 7	Fannie Mae AS0222 4.000% 08/01/43		06/01/2021	Paydown.....		391,653	391,653	409,216	408,051	0	(16,398)	0	(16,398)	0	391,653	0	0	0	6,670	08/01/2043	1.A
3138WT UM 6	Fannie Mae AT5987 3.000% 04/01/43		06/01/2021	Paydown.....		3,197,192	3,197,192	3,087,039	3,090,056	0	107,136	0	107,136	0	3,197,192	0	0	0	38,044	04/01/2043	1.A
3138Y1 6W 0	Fannie mae pool 4.500% 10/01/44		06/01/2021	Paydown.....		191,092	191,092	208,440	207,272	0	(16,180)	0	(16,180)	0	191,092	0	0	0	3,419	10/01/2044	1.A
31392G DB 8	Federal Natl Mtg Assn REMIC Ser 2002-8		06/01/2021	Paydown.....		6,914	6,914	7,085	7,020	0	(106)	0	(106)	0	6,914	0	0	0	177	12/25/2032	1.A
31394C GA 4	Federal Natl Mtg Assn REMIC Ser 2005-1		06/01/2021	Paydown.....		1,034,374	1,034,374	1,060,234	1,042,489	0	(8,114)	0	(8,114)	0	1,034,374	0	0	0	21,100	02/25/2035	1.A
31394D QA 1	Federal Natl Mtg Assn REMIC Ser 2005-4		06/01/2021	Paydown.....		808,978	808,978	829,203	815,598	0	(6,620)	0	(6,620)	0	808,978	0	0	0	17,007	05/25/2035	1.A
31395N Y2 7	Federal Natl Mtg Assn REMIC Ser 2006-5		06/01/2021	Paydown.....		78,747	78,747	80,962	80,287	0	(1,540)	0	(1,540)	0	78,747	0	0	0	2,132	07/25/2036	1.A

QE05.2

SCHEDULE D - PART 4

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

QE05.3

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/Adjusted Carrying Value	11 Change in Book/Adjusted Carrying Value					16 Book/Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest / Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
										11 Unrealized Valuation Increase (Decrease)	12 Current Year's (Amortization) / Accretion	13 Current Year's Other-Than-Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							
31396C 7M 6	Federal Home Ln Mtg Corp SERIES 3057 CLA		06/01/2021	Paydown		42,955	42,955	42,566	42,790	.0	165	.0	165	.0	42,955	.0	.0	.0	.779	10/15/2025	1.A
31396K KS 0	Federal Natl Mtg Assn REMIC Ser 2006-7		06/01/2021	Paydown		75,513	75,513	77,061	76,954	.0	(1,441)	.0	(1,441)	.0	75,513	.0	.0	.0	2,425	08/25/2036	1.A
31396K ZX 3	Federal Natl Mtg Assn REMIC Ser 2006-82		06/01/2021	Paydown		22,408	22,408	22,856	22,475	.0	(67)	.0	(67)	.0	22,408	.0	.0	.0	518	09/25/2036	1.A
31396P K7 5	Federal Natl Mtg Assn REMIC Ser 2007-1		06/01/2021	Paydown		2,692	2,692	2,682	2,681	.0	11	.0	11	.0	2,692	.0	.0	.0	73	08/25/2036	1.A
31396Q GV 5	Federal Natl Mtg Assn REMIC Ser 2009-4		06/01/2021	Paydown		479,531	479,531	501,110	488,425	.0	(8,893)	.0	(8,893)	.0	479,531	.0	.0	.0	8,776	07/25/2039	1.A
31396Q Q9 3	Federal Natl Mtg Assn REMIC Ser 2009-6		06/01/2021	Paydown		410,560	410,560	387,979	399,951	.0	10,609	.0	10,609	.0	410,560	.0	.0	.0	6,809	09/25/2029	1.A
31396X FK 5	Federal Natl Mtg Assn REMIC Ser 2007-7		06/01/2021	Paydown		9,256	9,256	9,254	9,231	.0	25	.0	25	.0	9,256	.0	.0	.0	251	08/25/2037	1.A
31396Y F7 2	Federal Natl Mtg Assn REMIC 2008-29 CI		06/01/2021	Paydown		250,578	250,578	232,712	240,488	.0	10,090	.0	10,090	.0	250,578	.0	.0	.0	4,599	04/25/2038	1.A
31397A 5L 3	Federal Home Ln Mtg Corp REMIC Ser 320		06/01/2021	Paydown		99,953	99,953	101,265	100,664	.0	(711)	.0	(711)	.0	99,953	.0	.0	.0	2,497	08/15/2036	1.A
31397A GM 9	Federal Home Ln Mtg Corp REMIC Ser 320		06/01/2021	Paydown		302,144	302,144	318,762	311,123	.0	(8,979)	.0	(8,979)	.0	302,144	.0	.0	.0	6,767	08/15/2036	1.A
31397A RM 7	Federal Home Ln Mtg Corp SERIES 3203 CLA		06/01/2021	Paydown		267,358	267,358	261,561	263,996	.0	3,362	.0	3,362	.0	267,358	.0	.0	.0	5,484	08/15/2036	1.A
31397F L8 3	FREDDIE MAC REMIC Ser 3284 CI BZ 4.		06/01/2021	Paydown		290,953	290,953	270,728	281,000	.0	9,953	.0	9,953	.0	290,953	.0	.0	.0	5,246	03/15/2037	1.A
31397N 5E 1	Federal Natl Mtg Assn REMIC Ser 2009-4		06/01/2021	Paydown		541,601	541,601	510,798	531,762	.0	9,840	.0	9,840	.0	541,601	.0	.0	.0	8,916	04/25/2029	1.A
31397Q WF 1	Federal Natl Mtg Assn REMIC Ser 2011-2		06/01/2021	Paydown		426,657	426,657	416,057	423,698	.0	2,959	.0	2,959	.0	426,657	.0	.0	.0	7,033	03/25/2026	1.A
31397S 5N 0	Federal Natl Mtg Assn REMIC Ser 2011-4		06/01/2021	Paydown		2,130,922	2,130,922	1,955,786	2,078,489	.0	52,432	.0	52,432	.0	2,130,922	.0	.0	.0	28,251	05/25/2031	1.A
31397U BB 4	Federal Natl Mtg Assn REMIC Ser 2011-3		06/01/2021	Paydown		2,487,968	2,487,968	2,279,601	2,423,433	.0	64,535	.0	64,535	.0	2,487,968	.0	.0	.0	36,078	05/25/2031	1.A
31397U JT 7	Federal Natl Mtg Assn REMIC Ser 2011-5		06/01/2021	Paydown		1,105,285	1,105,285	1,010,991	1,073,154	.0	32,131	.0	32,131	.0	1,105,285	.0	.0	.0	16,501	06/25/2031	1.A
31397W UV 5	Federal Home Ln Mtg Corp REMIC Ser 346		06/01/2021	Paydown		286,381	286,381	283,741	285,051	.0	1,330	.0	1,330	.0	286,381	.0	.0	.0	5,341	07/15/2038	1.A
31398E 6W 9	Federal Home Ln Mtg Corp REMIC Ser 354		06/01/2021	Paydown		453,606	453,606	440,423	450,495	.0	3,111	.0	3,111	.0	453,606	.0	.0	.0	7,578	06/15/2024	1.A
31398G M4 8	Federal Natl Mtg Assn REMIC Ser 2010-1		06/01/2021	Paydown		283,452	283,452	283,452	283,452	.0	.0	.0	.0	.0	283,452	.0	.0	.0	5,477	02/25/2040	1.A
31398G R4 3	Federal Natl Mtg Assn REMIC Ser 2010-1		06/01/2021	Paydown		409,301	409,301	411,859	409,642	.0	(340)	.0	(340)	.0	409,301	.0	.0	.0	8,841	02/25/2040	1.A
31398J U5 0	Federal Home Ln Mtg Corp REMIC Ser 357		06/01/2021	Paydown		233,670	233,670	223,009	231,176	.0	2,494	.0	2,494	.0	233,670	.0	.0	.0	3,765	09/15/2024	1.A
31398M GG 5	Federal Natl Mtg Assn REMIC Ser 2010-1		06/01/2021	Paydown		124,292	124,292	129,886	126,820	.0	(2,528)	.0	(2,528)	.0	124,292	.0	.0	.0	2,253	03/25/2040	1.A
31398S MR 1	Federal Natl Mtg Assn REMIC Ser 2010-13		06/25/2021	Paydown		.0	.0	269,713	250,126	.0	(250,126)	.0	(250,126)	.0	.0	.0	.0	.0	17,072	12/25/2040	1.A
31402C PL 0	Federal Natl Mtg Assn 725027 5.000% 1.		06/01/2021	Paydown		99,769	99,769	102,737	102,080	.0	(2,311)	.0	(2,311)	.0	99,769	.0	.0	.0	2,064	11/01/2033	1.A
3140HT Z8 5	Fannie mae BL2566 3.770% 05/01/49		06/01/2021	Paydown		46,704	46,704	46,734	46,728	.0	(24)	.0	(24)	.0	46,704	.0	.0	.0	741	05/01/2049	1.A
3140HU AE 6	Fannie Mae BL2704 4.300% 06/01/49		06/01/2021	Paydown		11,024	11,024	11,306	11,294	.0	(270)	.0	(270)	.0	11,024	.0	.0	.0	198	06/01/2049	1.A
3140HW B8 4	Fannie mae BL4562 2.930% 10/01/49		06/01/2021	Paydown		14,834	14,834	15,214	15,201	.0	(367)	.0	(367)	.0	14,834	.0	.0	.0	183	10/01/2049	1.A
31412P YR 6	Federal Natl Mtg Assn 931420 4.000% 0.		06/01/2021	Paydown		314,353	314,353	321,819	321,215	.0	(6,862)	.0	(6,862)	.0	314,353	.0	.0	.0	5,049	06/01/2039	1.A
31416H 4X 0	Fannie Mae AA0837 4.500% 01/01/39		06/01/2021	Paydown		81,481	81,481	80,704	80,739	.0	742	.0	742	.0	81,481	.0	.0	.0	1,426	01/01/2039	1.A
31416M 3A 0	Fannie Mae AA4392 4.000% 04/01/39		06/01/2021	Paydown		190,335	190,335	192,357	192,187	.0	(1,852)	.0	(1,852)	.0	190,335	.0	.0	.0	3,206	04/01/2039	1.A
31416W 7D 8	Fannie Mae AB1791 3.500% 11/01/40		06/01/2021	Paydown		404,722	404,722	402,066	402,184	.0	2,538	.0	2,538	.0	404,722	.0	.0	.0	5,753	11/01/2040	1.A
31416W FW 7	Fannie Mae AB1080 4.500% 05/01/40		06/01/2021	Paydown		114,899	114,899	116,587	116,467	.0	(1,567)	.0	(1,567)	.0	114,899	.0	.0	.0	2,108	05/01/2040	1.A

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	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	
31417A	JM	2		06/01/2021	Paydown		537,095	537,095	557,068	555,968	0	(18,873)	0	(18,873)	0	537,095	0	0	0	7,674	11/01/2041	1.A	
31417A	LS	6		06/01/2021	Paydown		1,552,383	1,552,383	1,591,314	1,589,225	0	(36,843)	0	(36,843)	0	1,552,383	0	0	0	21,743	11/01/2041	1.A	
31417C	UY	9		06/01/2021	Paydown		246,766	246,766	258,217	257,557	0	(10,792)	0	(10,792)	0	246,766	0	0	0	2,951	08/01/2042	1.A	
31417D	ZZ	9		06/01/2021	Paydown		583,711	583,711	597,939	596,904	0	(13,193)	0	(13,193)	0	583,711	0	0	0	6,045	11/01/2042	1.A	
31417E	WF	4		06/01/2021	Paydown		703,513	703,513	685,509	686,703	0	16,810	0	16,810	0	703,513	0	0	0	8,694	02/01/2043	1.A	
31417E	ZA	2		06/01/2021	Paydown		393,143	393,143	383,008	383,567	0	9,577	0	9,577	0	393,143	0	0	0	4,659	02/01/2043	1.A	
31417K	LX	3		06/01/2021	Paydown		135,931	135,931	138,820	138,646	0	(2,714)	0	(2,714)	0	135,931	0	0	0	2,588	07/01/2039	1.A	
31418A	DB	1		06/01/2021	Paydown		965,204	965,204	963,998	963,980	0	1,225	0	1,225	0	965,204	0	0	0	11,244	02/01/2042	1.A	
31418A	N6	1		06/01/2021	Paydown		1,865,028	1,865,028	1,884,844	1,883,849	0	(18,821)	0	(18,821)	0	1,865,028	0	0	0	19,290	12/01/2042	1.A	
31419C	2B	8		06/01/2021	Paydown		307,668	307,668	291,539	292,371	0	15,297	0	15,297	0	307,668	0	0	0	4,250	09/01/2040	1.A	
31419C	3V	3		06/01/2021	Paydown		332,437	332,437	310,413	311,685	0	20,752	0	20,752	0	332,437	0	0	0	4,583	09/01/2040	1.A	
31419C	BX	0		06/01/2021	Paydown		168,444	168,444	165,864	165,996	0	2,448	0	2,448	0	168,444	0	0	0	2,767	08/01/2040	1.A	
31419C	Z4	8		06/01/2021	Paydown		54,603	54,603	53,767	53,807	0	796	0	796	0	54,603	0	0	0	749	09/01/2040	1.A	
31419D	LQ	2		06/01/2021	Paydown		5,835	5,835	5,499	5,585	0	250	0	250	0	5,835	0	0	0	85	09/01/2040	1.A	
31419E	XR	5		06/01/2021	Paydown		456,540	456,540	441,631	442,528	0	14,012	0	14,012	0	456,540	0	0	0	6,129	09/01/2040	1.A	
31419G	YQ	1		06/01/2021	Paydown		382,304	382,304	387,919	387,598	0	(5,294)	0	(5,294)	0	382,304	0	0	0	5,197	10/01/2040	1.A	
31419K	KE	4		06/01/2021	Paydown		1,487,537	1,487,537	1,479,840	1,480,074	0	7,463	0	7,463	0	1,487,537	0	0	0	20,821	11/01/2040	1.A	
31419L	XJ	7		06/01/2021	Paydown		152,804	152,804	148,793	149,130	0	3,674	0	3,674	0	152,804	0	0	0	2,542	12/01/2040	1.A	
35563C	AJ	7		06/25/2021	Paydown		15,986	15,986	17,474	17,424	0	(1,438)	0	(1,438)	0	15,986	0	0	0	278	10/25/2052	1.B	
626207	YF	5		04/01/2021	Call	100.0000	190,000	190,000	229,133	227,908	0	(85)	0	(85)	0	227,823	0	(37,823)	(37,823)	6,305	04/01/2057	2.A FE	
678908	Z8	0		06/28/2021	Various		9,775,624	14,350,000	6,672,750	5,309,500	1,363,250	0	0	1,363,250	0	6,672,750	0	3,102,874	3,102,874	1,187,717	08/01/2037	6.FE	
911760	TN	6		06/01/2021	Paydown		0	0	51,938	37,875	0	(37,875)	0	(37,875)	0	0	0	0	0	3,750	05/15/2033	1.A	
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments							72,529,118	77,103,494	69,117,900	68,369,628	1,363,250	(207,721)	0	1,155,529	0	69,525,154	0	3,003,964	3,003,964	2,128,180	XXX	XXX

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Bonds - Industrial and Miscellaneous

00111@	AA	2		06/30/2021	Redemption	100.0000	113,000	113,000	113,000	113,000	0	0	0	0	113,000	0	0	0	3,882	06/30/2022	5.C	
00176@	AA	4		06/30/2021	Redemption	100.0000	55,065	55,065	55,065	55,065	0	0	0	0	55,065	0	0	0	884	12/31/2035	2.C PL	
00255U	AA	3		04/01/2021	ATHENE		52,450	52,492	52,491	52,491	0	0	0	0	52,491	0	(41)	(41)	2,725	01/16/2040	1.G FE	
00255U	AA	3		04/01/2021	Paydown		(68)	(68)	(68)	(68)	0	0	0	0	(68)	0	0	0	0	0	01/16/2040	1.G FE
009098	A*	5		05/10/2021	Redemption	100.0000	29,422	29,422	29,422	29,422	0	0	0	0	29,422	0	0	0	496	11/10/2039	1.C	
009098	A*	5		06/10/2021	Redemption	100.0000	14,794	14,794	14,794	14,794	0	0	0	0	14,794	0	0	0	332	11/10/2039	1.F	
01185*	AA	3		06/30/2021	Redemption	100.0000	123,921	123,921	123,921	123,921	0	0	0	0	123,921	0	0	0	2,894	06/30/2033	2.C PL	
01439@	AG	2		04/15/2021	Call	105.1945	10,519,447	10,000,000	10,000,000	10,000,000	0	0	0	0	10,000,000	0	0	0	834,597	04/04/2022	2.B PL	
021345	AA	1		06/30/2021	Redemption	100.0000	685,641	685,641	785,951	0	0	(1,608)	0	(1,608)	0	784,343	0	(98,702)	(98,702)	23,997	06/30/2035	2.C FE
023764	AA	1		06/15/2021	Redemption	100.0000	112,500	112,500	112,500	112,500	0	0	0	0	112,500	0	0	0	2,053	06/15/2028	3.A FE	
023771	S2	5		04/15/2021	Redemption	100.0000	221,923	221,923	216,491	217,304	0	205	0	205	217,509	0	4,413	4,413	3,606	10/15/2028	2.C FE	

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		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	
02379*	AA	7	American Airline 3.530% 06/15/26.....	06/15/2021	Redemption	100.0000.....	37,500	37,500	37,500	37,500	0	0	0	0	37,500	0	0	0	0	0.662	06/15/2026	1.E PL.....
02660T	EQ	2	AMERICAN HOME MORTGAGE INVESTM SERIES 20	06/01/2021	Paydown.....		182,252	182,252	177,554	178,473	0	3,779	0	3,779	182,252	0	0	0	0	1.087	09/25/2045	1.D FM.....
03789X	AE	8	Applebees/IHOP Funding LLC SERIES 20191A	06/05/2021	Paydown.....		5,000	5,000	5,000	5,000	0	0	0	5,000	0	0	0	0	0	0.118	06/07/2049	2.B FE.....
038779	AB	0	Arbys Funding LLC SERIES 20201A CLASS A2	04/30/2021	Paydown.....		18,138	18,138	18,295	18,294	0	(156)	0	(156)	18,138	0	0	0	0	0.294	07/30/2050	2.C FE.....
03923@	AA	4	ARCADIS NV Note 6 5.100% 06/28/21.....	06/28/2021	Maturity.....		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	10,000,000	0	0	0	0	255,000	06/28/2021	2.B PL.....
04004#	AA	2	Center Operating Company AKA Dallas Aren	06/30/2021	Redemption	100.0000.....	40,443	40,443	40,443	40,443	0	0	0	40,443	0	0	0	0	0	1,658	09/30/2023	2.C FE.....
04248N	AA	1	ARMY HAWAII FAMILY HSG 5.524% 06/15/50	06/15/2021	Redemption	100.0000.....	91,656	91,656	109,823	108,060	0	(295)	0	(295)	107,765	0	(16,109)	(16,109)	0	2,532	06/15/2050	1.D FE.....
048677	AG	3	ATLANTIC MARINE CORP COM 6.158% 12/01/	06/01/2021	Redemption	100.0000.....	33,275	33,275	41,161	40,439	0	(102)	0	(102)	40,337	0	(7,062)	(7,062)	0	1,025	12/01/2051	1.F FE.....
05590#	AA	9	BP HOUSTON HQ 2017 CTL Pass Through Trus	06/15/2021	Redemption	100.0000.....	63,401	63,401	63,401	63,401	0	0	0	63,401	0	0	0	0	0	936	11/15/2032	1.C.....
05590#	AA	9	BP HOUSTON HQ 2017 CTL Pass Through Trus	05/15/2021	Redemption	100.0000.....	31,700	31,700	31,700	31,700	0	0	0	31,700	0	0	0	0	0	468	11/15/2032	1.G FE.....
07123#	AA	1	BATON ROUGE 4.320% 11/15/37.....	06/15/2021	Redemption	100.0000.....	7,294	7,294	7,294	7,294	0	0	0	7,294	0	0	0	0	0	0.158	11/15/2037	1.F.....
07123#	AA	1	BATON ROUGE 4.320% 11/15/37.....	05/15/2021	Redemption	100.0000.....	14,588	14,588	14,588	14,588	0	0	0	14,588	0	0	0	0	0	0.236	11/15/2037	1.G.....
10240*	AA	7	Bowie Acquisitions LLC 3.920% 09/30/38.....	06/30/2021	Redemption	100.0000.....	166,532	166,532	166,532	166,532	0	0	0	166,532	0	0	0	0	0	3,264	09/30/2038	2.C PL.....
11042T	AA	1	BRITISH AIR 18-1 AA PTT 3.800% 03/20/3	06/20/2021	Redemption	100.0000.....	57,085	57,085	56,572	56,662	0	26	0	26	56,688	0	398	398	0	1,085	09/20/2031	1.F FE.....
11043X	AA	1	BRITISH AIR 19-1 AA PTT 3.300% 12/15/3	06/15/2021	Redemption	100.0000.....	58,227	58,227	59,288	59,153	0	(43)	0	(43)	59,110	0	(883)	(883)	0	961	12/15/2032	1.F FE.....
1248EP	BM	4	CCOH SAFARI LLC 5.750% 02/15/26.....	06/20/2021	Call	102.8750.....	1,024,635	996,000	966,867	978,917	0	1,350	0	1,350	980,267	0	15,733	15,733	0	77,155	02/15/2026	3.B FE.....
12510H	AC	4	Capital Automotive Reit SERIES 20201A CL	06/15/2021	Paydown.....		21,965	21,965	21,950	21,950	0	15	0	15	21,965	0	0	0	0	300	02/15/2050	1.A FE.....
12510H	AE	0	Capital Automotive Reit SERIES 20201A CL	06/15/2021	Paydown.....		625	625	625	625	0	0	0	625	0	0	0	0	0	9	02/15/2050	1.E FE.....
12647G	BF	4	CREDIT SUISSE MORTGAGE TRUST SERIES 2013	06/01/2021	Paydown.....		382,900	382,900	383,140	382,993	0	(92)	0	(92)	382,900	0	0	0	0	4,554	07/25/2043	1.D FM.....
12649R	BF	8	Credit Suisse Mortgage Trust Series 2015..	06/01/2021	Paydown.....		309,421	309,421	314,836	312,104	0	(2,683)	0	(2,683)	309,421	0	0	0	0	4,338	02/25/2045	1.D FM.....
12718@	AA	4	Costco Bayonne CTL 2019-16 3.330% 03/3	06/15/2021	Redemption	100.0000.....	19,004	19,004	19,004	19,004	0	0	0	19,004	0	0	0	0	0	0.264	03/31/2044	1.C.....
12738A	AB	7	CADENCE FINANCIAL CORP 5.375% 06/28/21	06/28/2021	Maturity.....		12,000,000	12,000,000	12,000,000	12,000,000	0	0	0	0	12,000,000	0	0	0	0	322,500	06/28/2021	2.B FE.....
134011	AL	9	CAMP PENDELTON/QUANTICO 6.165% 10/01/5	04/01/2021	Call	100.0000.....	105,000	105,000	129,103	127,674	0	(86)	0	(86)	127,588	0	(22,588)	(22,588)	0	3,237	10/01/2050	2.B FE.....
17315C	AM	9	CITIGROUP MTG LOAN TRUST INC REMIC 2009-	06/01/2021	Paydown.....		128,813	128,813	126,156	127,672	0	1,140	0	1,140	128,813	0	0	0	0	1,329	02/10/2051	1.D FM.....
22003B	AG	1	CORPORATE OFFICE PROP LP 3.600% 05/15/	04/12/2021	Call	106.4918.....	5,324,589	5,000,000	4,990,800	4,997,529	0	280	0	280	4,997,809	0	2,191	2,191	0	398,089	05/15/2023	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 ei 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
22003B AH 9	CORPORATE OFFICE PROP LP 5.250% 02/15/	..	04/12/2021.	Various.....	.....	11,275,152	10,000,000	9,878,300	9,956,034	.....0	.....3,615	.....0	.....3,615	.....0	9,959,650	.....0	40,350	40,350	1,620,777	02/15/2024.	2.C FE.....
22160@ AA 6	COSTCO 3.910% 06/20/43.....	..	06/20/2021.	Redemption 100.0000.....	.....	41,228	41,228	41,228	41,228	.....0	.....0	.....0	.....0	.....0	41,228	.....0	.....0	.....0	.....672	06/20/2043.	1.B FE.....
22541S RR 1	CSFB 2004-AR7 4A1 2004-AR7 2.602% 11/2	..	06/01/2021.	Paydown.....	.....	181,148	181,148	181,714	181,542	.....0	.....(395)	.....0	.....(395)	.....0	181,148	.....0	.....0	.....0	.....1,753	11/25/2034.	1.D FM.....
233046 AF 8	DB Master Finance LLC SERIES 20171A CLAS	..	05/20/2021.	Paydown.....	.....	30,613	30,613	30,620	30,619	.....0	.....(7)	.....0	.....(7)	.....0	30,613	.....0	.....0	.....0	.....617	11/20/2047.	2.B FE.....
24617# AA 9	DELAWARE NORTH COMPANIES INC BOSTON No.	..	05/14/2021.	Various.....	.....	197,383	197,383	197,383	197,383	.....0	.....0	.....0	.....0	.....0	197,383	.....0	.....0	.....0	.....3,770	11/14/2034.	2.B PL.....
247109 BT 7	DELMARVA PWR & LIGHT CO 4.150% 05/15/4	..	04/01/2021.	Deutsche Bank.....	.....	1,795,950	1,582,000	1,799,794	1,793,895	.....0	.....(1,537)	.....0	.....(1,537)	.....0	1,792,358	.....0	3,591	3,591	25,714	05/15/2045.	1.F FE.....
251563 FB 3	DEUTSCHE MORTGAGE SEC INC 2004-4-5AR1	..	06/01/2021.	Paydown.....	.....	10,839	10,839	10,195	10,390	.....0	.....449	.....0	.....449	.....0	10,839	.....0	.....0	.....0	.....124	06/25/2034.	1.D FM.....
25272K AG 8	DIAMOND 1 FIN/DIAMOND 2 5.450% 06/15/2	..	06/22/2021.	Tax Free Exchange.....	.....	3,999,487	4,000,000	3,998,280	3,999,373	.....0	.....114	.....0	.....114	.....0	3,999,487	.....0	.....0	.....0	.....109,000	06/15/2023.	2.C FE.....
25272K AK 9	DIAMOND 1 FIN/DIAMOND 2 6.020% 06/15/2	..	06/22/2021.	Tax Free Exchange.....	.....	6,774,046	6,500,000	6,977,495	6,798,021	.....0	.....(23,975)	.....0	.....(23,975)	.....0	6,774,046	.....0	.....0	.....0	.....195,650	06/15/2026.	2.C FE.....
25272K AN 3	DIAMOND 1 FIN/DIAMOND 2 8.100% 07/15/3	..	06/22/2021.	Tax Free Exchange.....	.....	2,202,166	2,000,000	2,211,420	2,205,942	.....0	.....(3,776)	.....0	.....(3,776)	.....0	2,202,166	.....0	.....0	.....0	.....81,000	07/15/2036.	2.C FE.....
25272K AR 4	DIAMOND 1 FIN/DIAMOND 2 8.350% 07/15/4	..	06/22/2021.	Tax Free Exchange.....	.....	4,773,452	3,000,000	4,774,620	.....0	.....(1,168)	.....0	.....(1,168)	.....0	4,773,452	.....0	.....0	.....0	.....0	.....0	07/15/2046.	0.....
25470X AE 5	DISH DBS CORP 6.750% 06/01/21.....	..	06/01/2021.	Maturity.....	.....	3,000,000	3,000,000	2,926,477	2,995,743	.....0	.....4,257	.....0	.....4,257	.....0	3,000,000	.....0	.....0	.....0	.....101,250	06/01/2021.	4.C FE.....
257375 AF 2	DOMINION ENERGY GAS HOLDINGS 4.800% 11	..	06/30/2021.	Tax Free Exchange.....	.....	14,940,446	14,500,000	14,987,080	14,946,274	.....0	.....(5,828)	.....0	.....(5,828)	.....0	14,940,446	.....0	.....0	.....0	.....362,500	11/01/2043.	2.A FE.....
25755T AH 3	Dominos Pizza Master Issuer L SERIES 201	..	04/25/2021.	Paydown.....	.....	18,750	18,750	18,750	18,750	.....0	.....0	.....0	.....0	.....0	18,750	.....0	.....0	.....0	.....386	07/25/2047.	2.A FE.....
25755T AK 6	Dominos Pizza Master Issuer L SERIES 201	..	04/25/2021.	Paydown.....	.....	17,500	17,500	17,500	17,500	.....0	.....0	.....0	.....0	.....0	17,500	.....0	.....0	.....0	.....379	07/25/2048.	2.A FE.....
25755T AL 4	Dominos Pizza Master Issuer L SERIES 201	..	04/25/2021.	Paydown.....	.....	2,500	2,500	2,500	2,500	.....0	.....0	.....0	.....0	.....0	2,500	.....0	.....0	.....0	.....46	10/25/2049.	2.A FE.....
28501* AF 2	ELECTRIC TRANSMISSION TEXAS Series B No.	..	06/28/2021.	Maturity.....	.....	5,000,000	5,000,000	5,000,000	5,000,000	.....0	.....0	.....0	.....0	.....0	5,000,000	.....0	.....0	.....0	.....110,250	06/28/2021.	2.B.....
29717P AL 1	ESSEX PORTFOLIO LP 3.375% 01/15/23	..	06/01/2021.	Janney Montgomery.....	.....	7,693,502	7,380,000	7,315,097	7,363,217	.....0	.....3,361	.....0	.....3,361	.....0	7,366,578	.....0	326,925	326,925	219,324	01/15/2023.	2.A FE.....
30161M AG 8	Exelon Generation Co LLC 6.250% 10/01/	..	04/01/2021.	MIZUHO.....	.....	1,175,970	1,000,000	1,116,240	1,106,073	.....0	.....(866)	.....0	.....(866)	.....0	1,105,207	.....0	70,763	70,763	32,118	10/01/2039.	2.B FE.....
30212P BF 1	EXPEDIA GROUP INC 2.950% 03/15/31..	..	06/15/2021.	Tax Free Exchange.....	.....	5,965,757	6,000,000	5,964,900	.....0	.....857	.....0	.....857	.....0	5,965,757	.....0	.....0	.....0	.....50,150	03/15/2031.	2.C FE.....	
30212P BH 7	EXPEDIA GROUP INC 2.950% 03/15/31..	..	06/21/2021.	Citigroup Global.....	.....	3,025,230	3,000,000	3,017,730	.....0	.....(37)	.....0	.....(37)	.....0	3,017,693	.....0	7,537	7,537	26,796	03/15/2031.	2.C FE.....	
30288* AE 0	FLNG Liquefaction 2 LLC 4.390% 12/31/3	..	06/30/2021.	Redemption 100.0000.....	.....	345,600	345,600	345,600	345,600	.....0	.....0	.....0	.....0	345,600	.....0	.....0	.....0	.....7,586	12/31/2038.	2.B FE.....	
31428X BC 9	FedEx Corp 3.200% 02/01/25.....	..	05/10/2021.	Morgan Stanley DWD.....	.....	10,929,600	10,000,000	9,984,500	9,993,181	.....0	.....572	.....0	.....572	.....0	9,993,752	.....0	935,848	935,848	250,667	02/01/2025.	2.B FE.....
31620M AK 2	Fidelity National Information 3.500% 0.....	..	04/01/2021.	Call 106.2044.....	3,186,133	3,000,000	2,976,240	2,993,803064506450	2,994,4480	5,552	5,552	234,550	04/15/2023.	2.B 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		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	
32051D 3J 9	First Horizon Asset Sec Inc SERIES 2004- FRONTIER COMMUNICATIONS 8.500% 04/15/2		06/01/2021	Paydown.....		86,651	86,651	83,564	84,240	0	2,412	0	2,412	0	86,651	0	0	0	808	06/25/2034	1.D FM.....	
35906A AH 1	FRONTIER COMMUNICATIONS 11.000% 09/15/2		05/04/2021	Taxable Exchange.....		2,361,385	3,000,000	810,000	810,000	0	0	0	0	0	810,000	0	1,551,385	1,551,385	0	04/15/2020	6. FE.....	
35906A AZ 1	Goodgreen Trust SERIES 20201A CLASS A		05/04/2021	Various.....		4,038,774	5,000,000	1,350,000	1,350,000	0	0	0	0	0	1,350,000	0	2,688,774	2,688,774	0	09/15/2025	6. FE.....	
38217T AA 3	Goodgreen Trust SERIES 20201A CLASS B		06/15/2021	Paydown.....		54,992	54,992	54,965	54,965	0	27	0	27	0	54,992	0	0	0	637	04/15/2055	1.A FE.....	
38217T AB 1	Goodgreen Trust SERIES 20171A CLASS A		06/15/2021	Paydown.....		52,717	52,717	52,813	52,812	0	(95)	0	(95)	0	52,717	0	0	0	749	04/15/2055	1.C FE.....	
38217V AA 8	Goodgreen Trust SERIES 20192A CLASS B		06/15/2021	Paydown.....		144,520	144,520	144,453	144,454	0	66	0	66	0	144,520	0	0	0	2,202	10/15/2052	1.A FE.....	
38218E AB 3	HYATT HOUSE Ground Lease Trust A-2017B		06/16/2021	Paydown.....		88,638	88,638	88,624	88,624	0	14	0	14	0	88,638	0	0	0	1,539	04/15/2055	1.F FE.....	
39949* AA 0	MARRIOTT GROUND Ground Lease Tr 2017-A		06/15/2021	Redemption 100.0000.....		6,516	6,516	6,516	6,516	0	0	0	0	0	6,516	0	0	0	118	10/15/2047	2.B PL.....	
39950# AA 2	WESTIN NATIONAL HARBOR Ground Lease Tr 2		06/15/2021	Redemption 100.0000.....		75,173	75,173	75,173	75,173	0	0	0	0	0	75,173	0	0	0	1,404	11/15/2039	2.B PL.....	
39951@ AA 3	HERO Funding Trust SERIES 20164A CLASS A		06/15/2021	Redemption 100.0000.....		1,814	1,814	1,814	1,814	0	0	0	0	0	1,814	0	0	0	35	04/15/2048	1.C FE.....	
40417Q AA 3	HERO Funding Trust SERIES 20164A CLASS A		06/20/2021	Paydown.....		118,955	118,955	118,787	118,790	0	164	0	164	0	118,955	0	0	0	1,766	09/20/2047	1.A FE.....	
40417Q AC 9	HATCHET RIDGE WIND Cert R-7 5.950% 12/		06/20/2021	Paydown.....		95,164	95,164	97,517	97,453	0	(2,289)	0	(2,289)	0	95,164	0	0	0	1,698	09/20/2047	1.A FE.....	
41884# AA 9	Home Depot (HD Salem) Notes 2 and 5		06/14/2021	Redemption 100.0000.....		378,578	378,578	378,578	378,578	0	0	0	0	0	378,578	0	0	0	11,263	12/14/2029	3.B PL.....	
42208@ AA 8	Home Depot (HD Salem) Notes 2 and 5		06/30/2021	Redemption 100.0000.....		76,248	76,248	76,248	76,248	0	0	0	0	0	76,248	0	0	0	2,185	11/30/2030	1.A.....	
42208@ AA 8	Hero Funding Trust SERIES 20151A CLASS A		04/30/2021	Redemption 100.0000.....		37,828	37,828	37,828	37,828	0	0	0	0	0	37,828	0	0	0	788	11/30/2030	1.F FE.....	
42770L AA 1	Hero Funding Trust SERIES 20152A CLASS A		06/20/2021	Paydown.....		252,097	252,097	251,983	252,004	0	93	0	93	0	252,097	0	0	0	4,092	09/20/2040	1.A FE.....	
42770U AA 1	Hero Funding Trust SERIES 20161A CLASS A		06/20/2021	Paydown.....		166,621	166,621	166,602	166,603	0	18	0	18	0	166,621	0	0	0	2,766	09/20/2040	1.A FE.....	
42770V AA 9	HERO Funding Trust SERIES 20162A CLASS A		06/20/2021	Paydown.....		101,121	101,121	101,112	101,112	0	9	0	9	0	101,121	0	0	0	1,756	09/20/2041	1.A FE.....	
42770W AA 7	HERO Funding Trust SERIES 20163A CLASS A		06/20/2021	Paydown.....		238,605	238,605	239,834	239,809	0	(1,205)	0	(1,205)	0	238,605	0	0	0	3,794	09/20/2041	1.A FE.....	
42770X AA 5	Hero Funding Trust SERIES 20163A CLASS A		06/20/2021	Paydown.....		102,607	102,607	101,453	101,475	0	1,132	0	1,132	0	102,607	0	0	0	1,310	09/20/2042	1.A FE.....	
42770X AC 1	Hero Funding Trust SERIES 20173A CLASS A		06/22/2021	Paydown.....		83,761	83,761	85,854	85,777	0	(2,016)	0	(2,016)	0	83,761	0	0	0	1,358	09/20/2042	1.A FE.....	
42771A AB 2	HERO Funding Trust SERIES 20173A CLASS A		06/20/2021	Paydown.....		385,433	385,433	394,993	394,782	0	(9,350)	0	(9,350)	0	385,433	0	0	0	6,314	09/20/2048	1.A 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 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
42771L AC 6	HERO Funding Trust SERIES 20172A CLASS A	..	06/20/2021.	Paydown.....		141,643	141,643	145,166	145,081	0	(3,438)	0	(3,438)	0	141,643	0	0	0	2,465	09/20/2048.	1.A FE.....
42771T AA 3	Hero Funding Trust SERIES 20153A CLASS A	..	06/20/2021.	Paydown.....		291,399	291,399	291,421	291,419	0	(20)	0	(20)	0	291,399	0	0	0	5,191	09/20/2041.	1.A FE.....
42806D BH 1	Hertz Vehicle Financing LLC SERIES 20172	..	06/30/2021.	Call 100.0000.....		6,463,000	6,463,000	6,461,515	6,462,285	0	120	0	120	0	6,462,405	0	595	595	139,493	10/25/2023.	3.C FE.....
43722* AA 5	Home Depot SWCTL 3.370% 10/15/40.....	..	06/15/2021.	Redemption 100.0000.....		25,530	25,530	25,530	25,530	0	0	0	0	0	25,530	0	0	0	359	10/15/2040.	1.F.....
43739E AJ 6	HOMEBAHC MORTGAGE TRUST SERIES 20042 CLA	..	06/25/2021.	Paydown.....		130,618	130,618	117,393	119,140	0	11,478	0	11,478	0	130,618	0	0	0	434	12/25/2034.	1.D FM.....
44106M AZ 5	HOSPITALITY PROP TRUST 4.350% 10/01/24	..	06/22/2021.	ATHENE.....		997,500	1,000,000	998,820	999,112	0	105	0	105	0	999,217	0	(1,717)	(1,717)	31,779	10/01/2024.	3.C FE.....
44416* AB 2	HUDSON TRANS LLC 4.420% 05/31/33..	..	05/31/2021.	Redemption 100.0000.....		39,500	39,500	25,675	25,675	0	0	0	0	0	25,675	0	13,825	13,825	873	05/31/2033.	2.A PL.....
44891A BL 0	HYUNDAI CAPITAL AMERICA 6.375% 04/08/3	..	06/29/2021.	Various.....		10,301,020	8,000,000	10,343,280	10,270,032	0	(102,287)	0	(102,287)	0	10,167,746	0	133,274	133,274	353,901	04/08/2030.	2.A FE.....
46433@ AA 6	ISKANDAR VENTURE 3.410% 06/15/39..	..	06/15/2021.	Redemption 100.0000.....		6,608	6,608	6,608	6,608	0	0	0	0	0	6,608	0	0	0	94	06/15/2039.	1.E PL.....
46627Q BC 1	JP Morgan Chase Comm Mtg Sec REMIC Ser	..	06/01/2021.	Paydown.....		545,242	545,242	493,274	537,845	0	7,397	0	7,397	0	545,242	0	0	0	13,347	06/12/2043.	1.D FM.....
46640M AA 8	JP MORGAN MORTGAGE TRUST SERIES 20133 CL	..	06/01/2021.	Paydown.....		402,465	402,465	401,521	401,575	0	889	0	889	0	402,465	0	0	0	4,781	07/25/2043.	1.D FM.....
46667# AA 1	St Christophers JLL Sec CTL Series 2019-	..	06/15/2021.	Redemption 100.0000.....		13,696	13,696	14,107	14,097	0	(4)	0	(4)	0	14,093	0	(396)	(396)	227	01/15/2050.	2.B.....
46671* AA 9	Orlando Health JLL Sec CTL Series 2020-1	..	04/01/2021.	Redemption 100.0000.....		78,665	78,665	80,669	80,667	0	(31)	0	(31)	0	80,636	0	(1,971)	(1,971)	603	04/15/2043.	1.E FE.....
477143 AH 4	JetBlue Airways Corporation 2.750% 05/..	..	05/15/2021.	Redemption 100.0000.....		60,964	60,964	58,068	58,118	0	118	0	118	0	58,237	0	2,728	2,728	838	05/15/2032.	1.F FE.....
477164 AA 5	JETBLUE AIRWAYS CORP 4.000% 11/15/32	..	05/15/2021.	Redemption 100.0000.....		354,996	354,996	362,259	361,922	0	(311)	0	(311)	0	361,612	0	(6,616)	(6,616)	7,100	11/15/2032.	1.F FE.....
48259* AA 5	KDP LICENSING PT 3.120% 12/31/35.....	..	06/15/2021.	Redemption 100.0000.....		1,905	1,905	1,905	1,905	0	0	0	0	0	1,905	0	0	0	23	12/31/2035.	2.C Z.....
486606 H* 0	KAYNE ANDERSON MLP INVESTMENT Series BB	..	04/05/2021.	Call 100.0000.....		2,747,748	2,747,748	2,747,748	2,747,748	0	0	0	0	0	2,747,748	0	0	0	30,502	05/03/2021.	1.A FE.....
50180L AD 2	Lehman UBS Comm Mtg Trust REMIC Ser 20	..	06/11/2021.	Paydown.....		689,619	689,619	461,627	512,388	0	177,231	0	177,231	0	689,619	0	0	0	20,628	04/15/2041.	1.D FM.....
521615 AA 2	LEA POWER PARTNERS LLC 6.595% 06/15/33	..	06/15/2021.	Redemption 100.0000.....		120,931	120,931	129,094	0	0	(6)	0	(6)	0	129,088	0	(8,157)	(8,157)	1,994	06/15/2033.	3.A FE.....
52467@ AJ 4	Stop & Shop 7.539% 11/15/26.....	..	06/15/2021.	Redemption 100.0000.....		66,656	66,656	67,345	66,889	0	(15)	0	(15)	0	66,874	0	(217)	(217)	2,080	11/15/2026.	2.C Z.....
529043 AE 1	Lexington Realty Trust 2.700% 09/15/30..	..	05/10/2021.	Sun Trust Robinson Humphrey.....		2,006,580	2,000,000	1,984,660	1,985,125	0	500	0	500	0	1,985,625	0	20,955	20,955	38,250	09/15/2030.	2.B FE.....
53079E AV 6	Liberty Mutual Group 5.000% 06/01/21.....	..	06/01/2021.	Maturity.....		4,000,000	4,000,000	3,953,760	3,997,589	0	2,411	0	2,411	0	4,000,000	0	0	0	100,000	06/01/2021.	2.B FE.....
55336V BQ 2	MPLX LP 2.650% 08/15/30.....	..	04/15/2021.	Sun Trust Robinson Humphrey.....		1,998,160	2,000,000	1,998,260	1,998,315	0	45	0	45	0	1,998,360	0	(200)	(200)	35,481	08/15/2030.	2.B FE.....
55448Q AS 5	Mack-Cali Realty L P 3.150% 05/15/23.....	..	06/07/2021.	Call 104.5261.....		5,226,307	5,000,000	4,889,600	4,970,427	0	5,221	0	5,221	0	4,975,648	0	24,352	24,352	314,682	05/15/2023.	3.C FE.....
56081* AC 8	MLB FACILITY Rangers Tranche 3 3.610%	..	06/10/2021.	Redemption 100.0000.....		53,087	53,087	53,087	53,087	0	0	0	0	0	53,087	0	0	0	958	12/10/2044.	1.G FE.....
56585A BB 7	MARATHON PETROLEUM CORP 5.125% 04/01/2	..	06/18/2021.	Call 100.8540.....		1,512,810	1,500,000	1,473,994	1,483,717	0	2,139	0	2,139	0	1,485,856	0	14,144	14,144	67,690	04/01/2024.	2.B FE.....
576434 CU 6	MASTR ALTERNATIVE LOANS TRUST SERIES 200	..	06/01/2021.	Paydown.....		247,492	247,492	259,248	257,911	0	(10,419)	0	(10,419)	0	247,492	0	0	0	5,592	03/25/2033.	1.D FM.....

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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 ei 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
58571L AA 8	MELTEL LAND FUNDING LLC 3.768% 04/15/4	..	06/15/2021	Call 100.0000	.....	11,824,989	11,824,989	11,824,989	11,824,989	.....0	.....0	.....0	.....0	.....0	11,824,989	.....0	.....0	.....0	887,966	04/15/2049	1.F FE.....
58571L AA 8	MELTEL LAND FUNDING LLC 3.768% 04/15/4	..	05/15/2021	Paydown	.....	26,925	26,925	26,925	26,925	.....0	.....0	.....0	.....0	.....0	26,925	.....0	.....0	.....0	381	04/15/2049	1.F FE.....
60040# AA 0	MILLENNIUM PIPELINES Series A Note A-31	..	06/30/2021	Redemption 100.0000	.....	99,822	99,822	99,822	99,822	.....0	.....0	.....0	.....0	.....0	99,822	.....0	.....0	.....0	2,660	06/30/2027	1.G PL.....
60040# AB 8	MILLENNIUM PIPELINES Series B Note B-25	..	06/30/2021	Redemption 100.0000	.....	57,590	57,590	57,590	57,590	.....0	.....0	.....0	.....0	.....0	57,590	.....0	.....0	.....0	1,728	06/30/2032	1.G PL.....
61237W AC 0	MONTEFIORE MEDICAL CENT 2.895% 04/30/3	..	04/20/2021	Call 100.0000	.....	115,000	115,000	115,000	115,000	.....0	.....0	.....0	.....0	.....0	115,000	.....0	.....0	.....0	1,665	04/20/2032	1.A.....
620076 BC 2	Motorola Inc 3.500% 03/01/23	..	06/10/2021	Call 105.2600	.....	6,315,600	6,000,000	5,858,190	5,961,611	.....0	7,513	.....0	7,513	.....0	5,969,124	.....0	30,876	30,876	478,350	03/01/2023	2.C FE.....
62819# AA 5	MUSTANG HILLS LLC No. 11 5.150% 11/30/	..	05/31/2021	Various	.....	254,702	254,702	254,702	254,702	.....0	.....0	.....0	.....0	.....0	254,702	.....0	.....0	.....0	6,559	11/30/2035	2.C PL.....
62927# AF 3	NFL VENTURES Ser 2015-A Tranche C No.RC-	..	04/15/2021	Redemption 100.0000	.....	149,904	149,904	149,904	149,904	.....0	.....0	.....0	.....0	.....0	149,904	.....0	.....0	.....0	2,608	04/15/2031	1.E FE.....
62927# AG 1	NFL VENTURES Ser 2015-A Tranche D No RD-	..	04/15/2021	Redemption 100.0000	.....	115,406	115,406	115,406	115,406	.....0	.....0	.....0	.....0	.....0	115,406	.....0	.....0	.....0	2,060	04/15/2032	1.E FE.....
62928C AA 0	NGPL Pipeco LLC 3.250% 07/15/31	..	05/11/2021	Various	.....	3,024,440	3,000,000	2,997,750	.....0	.....0	.....0	.....0	.....0	2,997,750	.....0	26,690	26,690	.....0	0	07/15/2031	0.....
637071 AJ 0	National Oilwell Varco Inc 2.600% 12/0.....	..	04/09/2021	Call 103.7180	.....	2,964,260	2,858,000	2,645,279	2,794,635	.....0	8,648	.....0	8,648	.....0	2,803,282	.....0	54,718	54,718	132,681	12/01/2022	2.B FE.....
64079* AB 8	Neptune Regional Transmission 6.210% 0	..	06/30/2021	Redemption 100.0000	.....	67,507	67,507	67,507	67,507	.....0	.....0	.....0	.....0	.....0	67,507	.....0	.....0	.....0	2,096	06/30/2027	1.F PL.....
64760@ AA 2	NEW ORLEANS ENY 4.270% 08/15/32	..	06/15/2021	Redemption 100.0000	.....	117,916	117,916	117,916	117,916	.....0	.....0	.....0	.....0	.....0	117,916	.....0	.....0	.....0	2,099	08/15/2032	1.G.....
64761* AA 3	NEW ORLEANS 4.467% 03/15/33	..	06/15/2021	Redemption 100.0000	.....	65,061	65,061	65,061	65,061	.....0	.....0	.....0	.....0	.....0	65,061	.....0	.....0	.....0	1,212	03/15/2033	1.G.....
655664 AP 5	Nordstrom Inc 4.000% 10/15/21	..	06/17/2021	MarketAxess	.....	5,013,550	5,000,000	5,152,750	5,010,087	.....0	(8,806)	.....0	(8,806)	.....0	5,001,282	.....0	12,268	12,268	136,667	10/15/2021	2.C FE.....
67389M AC 5	Oaks 2015-1 Series 2015-1 3.500% 04/25	..	06/01/2021	Paydown	.....	643,424	643,424	645,133	645,002	.....0	(1,578)	.....0	(1,578)	.....0	643,424	.....0	.....0	.....0	8,744	04/25/2046	1.D FM.....
674599 CG 8	Occidental Pete Corp 3.500% 06/15/25	..	06/17/2021	Various	.....	9,087,500	9,000,000	8,976,780	8,988,603	.....0	956	.....0	956	.....0	8,989,560	.....0	97,940	97,940	141,361	06/15/2025	3.C FE.....
677071 AU 6	OHANA MILITARY COMM LLC 6.000% 10/01/5	..	04/01/2021	Redemption 100.0000	.....	39,677	39,677	47,986	47,196	.....0	(63)	.....0	(63)	.....0	47,133	.....0	(7,456)	(7,456)	1,190	10/01/2051	1.D FE.....
69373V AA 3	Pacefunding SERIES 20181A CLASS AA 4.5	..	06/20/2021	Paydown	.....	9,881	9,881	9,881	9,881	.....0	.....0	.....0	.....0	.....0	9,881	.....0	.....0	.....0	187	09/20/2049	1.A Z.....
69373V AB 1	Pacefunding SERIES 20181A CLASS AB 4.5	..	06/20/2021	Paydown	.....	9,881	9,881	9,881	9,881	.....0	.....0	.....0	.....0	.....0	9,881	.....0	.....0	.....0	187	09/20/2049	1.A Z.....
69373V AC 9	Pacefunding SERIES 20181A CLASS BA 6.1	..	06/20/2021	Paydown	.....	474	474	474	474	.....0	.....0	.....0	.....0	.....0	474	.....0	.....0	.....0	12	09/20/2049	2.B Z.....
69373V AD 7	Pacefunding SERIES 20181A CLASS BB 6.1	..	06/20/2021	Paydown	.....	325	325	325	325	.....0	.....0	.....0	.....0	.....0	325	.....0	.....0	.....0	8	09/20/2049	2.B Z.....
69375H AA 2	Pacefunding SERIES 20191A CLASS AA 4.4	..	06/20/2021	Paydown	.....	89,102	89,102	89,102	89,102	.....0	.....0	.....0	.....0	.....0	89,102	.....0	.....0	.....0	1,755	09/20/2049	1.A Z.....
69375H AC 8	Pacefunding SERIES 20191A CLASS AB 4.4	..	06/20/2021	Paydown	125,193	125,193	125,193	125,19300000	125,193000	2,465	09/20/2049	1.A 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 ei 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
69375P AA 4	Pacefunding SERIES 20182A CLASS AA 4.8	..	06/19/2021.	Paydown.....		.....72,969	.....72,969	.....72,969	.....72,969	.....0	.....0	.....0	.....0	.....0	.....72,969	.....0	.....0	.....0	.....1,644	09/22/2053.	1.A Z.....
69375P AB 2	Pacefunding SERIES 20182A CLASS AB 7.1	..	06/19/2021.	Paydown.....		.....970	.....970	.....970	.....970	.....0	.....0	.....0	.....0	.....0	.....970	.....0	.....0	.....0	.....32	09/22/2053.	2.B Z.....
69375P AC 0	Pacefunding SERIES 20182A CLASS BA 4.8	..	06/19/2021.	Paydown.....		.....49,250	.....49,250	.....49,250	.....49,250	.....0	.....0	.....0	.....0	.....0	.....49,250	.....0	.....0	.....0	.....1,109	09/22/2053.	1.A Z.....
69375P AD 8	Pacefunding SERIES 20182A CLASS BB 7.1	..	06/19/2021.	Paydown.....		.....1,363	.....1,363	.....1,363	.....1,363	.....0	.....0	.....0	.....0	.....0	.....1,363	.....0	.....0	.....0	.....45	09/22/2053.	2.B Z.....
718549 AH 1	PHILLIPS 66 PARTNERS LP 3.150% 12/15/2	..	04/15/2021.	Bank of America.....		.....2,063,620	.....2,000,000	.....2,008,580	.....2,007,780	.....0	.....(231)	.....0	.....(231)	.....0	.....2,007,549	.....(231)	.....56,071	.....56,071	.....21,700	12/15/2029.	2.C FE.....
72703P AB 9	Planet Fitness Master Issuer SERIES 2018	..	06/05/2021.	Paydown.....		.....42,500	.....42,500	.....42,500	.....42,500	.....0	.....0	.....0	.....0	.....0	.....42,500	.....0	.....0	.....0	.....992	09/05/2048.	2.C FE.....
74922T AA 4	Residential Accredit Loans I SERIES 2007.	..	06/25/2021.	Paydown.....		.....51,840	.....51,840	.....48,989	.....49,178	.....0	.....2,662	.....0	.....2,662	.....0	.....51,840	.....0	.....0	.....0	.....64	05/25/2037.	1.D FM.....
750731 AA 9	Raiders FC CTL 3.744% 02/10/49.....	..	06/10/2021.	Redemption 100.0000.....		.....19,597	.....19,597	.....19,597	.....19,597	.....0	.....0	.....0	.....0	.....0	.....19,597	.....0	.....0	.....0	.....306	02/10/2049.	2.A.....
754730 AE 9	Raymond James Financial Inc 3.625% 09/	..	05/03/2021.	Call 112.0050.....		.....2,800,125	.....2,500,000	.....2,496,025	.....2,497,710	.....0	.....122	.....0	.....122	.....0	.....2,497,831	.....0	.....2,169	.....2,169	.....357,521	09/15/2026.	2.A FE.....
75973L AA 6	Renew 2017-1 SERIES 20171A CLASS A 3.6	..	06/20/2021.	Paydown.....		.....65,641	.....65,641	.....65,624	.....65,624	.....0	.....17	.....0	.....17	.....0	.....65,641	.....0	.....0	.....0	.....1,023	09/20/2052.	1.A FE.....
78409V AR 5	S&P Global Inc 2.300% 08/15/60.....	..	05/18/2021.	Barclays Capital.....		.....791,110	.....1,000,000	.....984,270	.....984,362	.....0	.....92	.....0	.....92	.....0	.....984,453	.....0	.....(193,343)	.....(193,343)	.....17,633	08/15/2060.	1.G FE.....
78512* AA 5	S&E REPLACEMENT POWER 4.120% 05/31/29	..	06/30/2021.	Redemption 100.0000.....		.....76,819	.....76,819	.....76,819	.....76,819	.....0	.....0	.....0	.....0	.....0	.....76,819	.....0	.....0	.....0	.....1,451	05/31/2029.	1.D PL.....
78512* AA 5	S&E REPLACEMENT POWER 4.120% 05/31/29	..	04/30/2021.	Redemption 100.0000.....		.....38,213	.....38,213	.....38,213	.....38,213	.....0	.....0	.....0	.....0	.....0	.....38,213	.....0	.....0	.....0	.....525	05/31/2029.	1.E FE.....
81744F HK 6	SEQUOIA MORTGAGE TRUST SERIES 20053 CLAS	..	06/20/2021.	Paydown.....		.....60,707	.....60,707	.....55,072	.....56,976	.....0	.....3,731	.....0	.....3,731	.....0	.....60,707	.....0	.....0	.....0	.....140	05/20/2035.	1.D FM.....
81744Y AB 2	SEQUOIA MORTGAGE TRUST SERIES 20134 CLAS	..	06/01/2021.	Paydown.....		.....269,745	.....269,745	.....241,936	.....252,793	.....0	.....16,953	.....0	.....16,953	.....0	.....269,745	.....0	.....0	.....0	.....2,675	04/25/2043.	1.D FM.....
81745A AB 3	SEQUOIA MORTGAGE TRUST SERIES 20135 CLAS	..	06/01/2021.	Paydown.....		.....346,833	.....346,833	.....325,823	.....334,407	.....0	.....12,427	.....0	.....12,427	.....0	.....346,833	.....0	.....0	.....0	.....3,959	05/25/2043.	1.D FM.....
81745F AB 2	SEQUOIA MORTGAGE TRUST SERIES 20123 CLAS	..	04/26/2021.	Call 100.0000.....		.....1,427,625	.....1,427,625	.....1,353,567	.....1,373,648	.....0	.....(3,627)	.....0	.....(3,627)	.....0	.....1,370,021	.....0	.....57,604	.....57,604	.....14,186	07/25/2042.	1.D FM.....
83416W AA 1	SOLAR STAR FUNDING LLC 5.375% 06/30/35	..	06/30/2021.	Redemption 100.0000.....		.....19,681	.....19,681	.....21,822	.....21,851	.....0	.....(112)	.....0	.....(112)	.....0	.....21,739	.....0	.....(2,059)	.....(2,059)	.....529	06/30/2035.	2.B FE.....
83421# AA 1	SOLGEN LLC 3.930% 09/30/36.....	..	06/30/2021.	Various.....		.....123,631	.....123,631	.....123,631	.....123,631	.....0	.....0	.....0	.....0	.....0	.....123,631	.....0	.....0	.....0	.....2,429	09/30/2036.	2.C PL.....
83546D AF 5	Sonic Capital LLC SERIES 20181A CLASS A2	..	06/20/2021.	Paydown.....		.....33,750	.....33,750	.....33,887	.....33,876	.....0	.....(126)	.....0	.....(126)	.....0	.....33,750	.....0	.....0	.....0	.....566	02/20/2048.	2.B FE.....
84858@ AA 3	SPIRIT 2015-1 4.930% 04/01/23.....	..	04/01/2021.	Redemption 100.0000.....		.....297,778	.....297,778	.....297,778	.....297,778	.....0	.....0	.....0	.....0	.....0	.....297,778	.....0	.....0	.....0	.....7,340	04/01/2023.	3.A PL.....
84860* AB 9	Spirits of St. Louis BB Club No. R-22.....	..	06/30/2021.	Redemption 100.0000.....		.....21,137	.....21,137	.....21,137	.....21,137	.....0	.....0	.....0	.....0	.....0	.....21,137	.....0	.....0	.....0	.....407	03/31/2033.	2.C PL.....
848609 AA 1	SPIRITS NEWCO No. R-43 5.300% 06/30/36	..	06/30/2021.	Various.....		.....47,277	.....47,277	.....47,277	.....47,277	.....0	.....0	.....0	.....0	.....0	.....47,277	.....0	.....0	.....0	.....1,253	03/31/2033.	2.C PL.....
85234# AB 1	STADIUM FUNDING TRUST No. 57 5.000% 04	..	04/01/2021.	Redemption 100.0000.....	250,089250,089250,089250,08900000250,0890006,252	04/01/2039.	2.C 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 ei 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
86745L AA 0	Helios Issuer LLC SERIES 2019AA CLASS A	..	06/20/2021.	Paydown.....		374,129	374,129	374,023	374,027	0	102	0	102	0	374,129	0	0	0	5,581	06/20/2046.	1.F FE.....
86745N AA 6	Sunnova Sol Issuer LLC SERIES 20201A CLA	..	04/30/2021.	Paydown.....		24,109	24,109	24,100	24,100	0	9	0	9	0	24,109	0	0	0	404	02/01/2055.	1.G FE.....
86772D AA 4	SUNRUN CALLISTO ISSUER LLC SERIES 20181	..	04/30/2021.	Paydown.....		43,403	43,403	42,762	42,790	0	613	0	613	0	43,403	0	0	0	1,152	04/30/2049.	1.G FE.....
86772F AA 9	SUNRUN CALLISTO ISSUER LLC SERIES 20192	..	04/30/2021.	Paydown.....		44,633	44,633	44,611	44,612	0	21	0	21	0	44,633	0	0	0	806	01/30/2055.	1.F FE.....
86773P AA 6	SUNRUN CALLISTO ISSUER LLC SERIES 20191A	..	06/30/2021.	Paydown.....		125,618	125,618	125,610	125,609	0	8	0	8	0	125,618	0	0	0	2,500	06/30/2054.	1.G FE.....
86803N AA 5	SunStrong 2018-1 Issuer LLC SERIES 20181	..	05/20/2021.	Paydown.....		124,253	124,253	124,217	124,215	0	38	0	38	0	124,253	0	0	0	3,529	11/20/2048.	1.F FE.....
87233Q AA 6	TC PIPELINES LP 4.650% 06/15/21.....	..	04/01/2021.	TD Securities.....		0	0	0	0	0	0	0	0	0	0	0	0	0	0	06/15/2021.	2.B FE.....
87233Q AA 6	TC PIPELINES LP 4.650% 06/15/21.....	..	04/01/2021.	Call 0.0000.....		0	0	0	0	0	0	0	0	0	0	0	0	0	(301)	06/15/2021.	2.B FE.....
87342R AB 0	Taco Bell Funding LLC SERIES 20161A CLAS	..	05/25/2021.	Paydown.....		36,250	36,250	36,371	36,356	0	(106)	0	(106)	0	36,250	0	0	0	793	05/25/2046.	2.B FE.....
87342R AC 8	Taco Bell Funding LLC SERIES 20161A CLAS	..	05/25/2021.	Paydown.....		19,375	19,375	20,614	20,494	0	(1,119)	0	(1,119)	0	19,375	0	0	0	481	05/25/2046.	2.B FE.....
87342R AE 4	Taco Bell Funding LLC SERIES 20181 CLASS	..	05/28/2021.	Paydown.....		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	618	11/25/2048.	2.B FE.....
88031V AA 7	Tenaska Gateway Partners 144A 6.052% 1	..	06/30/2021.	Redemption 100.0000.....		115,920	115,920	115,920	115,920	0	0	0	0	0	115,920	0	0	0	3,508	12/30/2023.	2.B FE.....
88159D AA 3	TES LLC SERIES 20171A CLASS A 4.330% 1	..	04/20/2021.	Paydown.....		47,775	47,775	47,769	47,766	0	10	0	10	0	47,775	0	0	0	1,034	10/20/2047.	2.A FE.....
88307* AA 3	TEXOMA WIND LLC 4.120% 06/30/34.....	..	06/30/2021.	Redemption 100.0000.....		426,278	426,278	426,278	426,278	0	0	0	0	0	426,278	0	0	0	8,781	06/30/2034.	2.C PL.....
89307# AA 7	TRANS BAY CABLE 2.930% 06/30/47.....	..	06/30/2021.	Redemption 100.0000.....		87,000	87,000	87,000	87,000	0	0	0	0	0	87,000	0	0	0	1,275	06/30/2047.	1.E PL.....
90932D AA 3	UNITED AIR 2016-2 A PTT 3.100% 04/07/3	..	04/07/2021.	Redemption 100.0000.....		132,155	132,155	132,155	132,155	0	0	0	0	0	132,155	0	0	0	2,048	10/07/2028.	2.A FE.....
90932J AA 0	UNITED AIR 2019-2 AA PTT 2.700% 05/01/	..	05/01/2021.	Redemption 100.0000.....		96,504	96,504	96,504	96,504	0	0	0	0	0	96,504	0	0	0	1,303	05/01/2032.	1.E FE.....
91159H HA 1	US Bancorp 4.125% 05/24/21.....	..	04/23/2021.	Call 100.0000.....		2,000,000	2,000,000	2,001,140	2,000,055	0	(43)	0	(43)	0	2,000,012	0	(12)	(12)	34,146	05/24/2021.	1.E FE.....
91845# AA 2	Verizon Communications Inc Series A1 No.	..	06/15/2021.	Various.....		50,182	50,182	50,182	50,182	0	0	0	0	0	50,182	0	0	0	799	05/15/2035.	2.A
92343V BR 4	Verizon Communications 5.150% 09/15/2	..	05/28/2021.	Call 110.3160.....		11,031,600	10,000,000	10,390,600	10,123,051	0	(17,509)	0	(17,509)	0	10,105,542	0	(105,542)	(105,542)	1,393,531	09/15/2023.	2.A FE.....
92345Y AA 4	Verisk Analytics Inc 5.800% 05/01/21.....	..	05/01/2021.	Maturity.....		11,585,000	11,585,000	12,056,508	11,604,751	0	(19,751)	0	(19,751)	0	11,585,000	0	0	0	335,965	05/01/2021.	2.B FE.....
92783# AA 4	VA INTL GATEWAY No. 62 3.930% 06/30/30	..	06/30/2021.	Redemption 100.0000.....		52,297	52,297	52,297	52,297	0	0	0	0	0	52,297	0	0	0	1,028	06/30/2030.	1.G PL.....
92854V AA 3	VIVINT SOLAR FINANCING LLC SERIES 20181A	..	04/30/2021.	Paydown.....		72,303	72,303	72,993	72,965	0	(663)	0	(663)	0	72,303	0	0	0	1,710	04/30/2048.	1.G FE.....
92922F 4M 7	WAMU Mortgage Pass-Through Cer Series 20	..	06/25/2021.	Paydown.....		78,225	78,225	74,289	75,572	0	2,653	0	2,653	0	78,225	0	0	0	231	10/25/2045.	1.D FM.....
933638 AA 6	WAMU Mortgage Pass-Through Ce SERIES 200	..	06/01/2021.	Paydown.....		36,391	36,391	35,390	35,409	0	5	0	5	0	35,414	0	976	976	455	01/25/2047.	1.D FM.....

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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 ei 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
95000U 2G 7	WELLS FARGO & COMPANY 2.879% 10/30/30	..	05/18/2021.	Morgan Stanley DWD.....	.....	1,251,924	1,200,000	1,213,956	1,211,395	.....0	.....(1,075)	.....0	.....(1,075)	.....0	1,210,320	.....0	.....41,604	.....41,604	.....19,097	10/30/2030.	2.A FE.....
95058X AE 8	WENDYS FUNDING LLC SERIES 20181A CLASS A	..	06/15/2021.	Paydown.....	.....	25,000	25,000	25,000	25,000	.....0	.....0	.....0	.....0	.....0	25,000	.....0	.....0	.....0	.....486	03/15/2048.	2.B FE.....
95058X AH 1	WENDYS FUNDING LLC SERIES 20191A CLASS A	..	06/15/2021.	Paydown.....	.....	62,500	62,500	62,500	62,500	.....0	.....0	.....0	.....0	.....0	62,500	.....0	.....0	.....0	.....1,275	06/15/2049.	2.B FE.....
96038# AA 8	WESTIN 4.453% 07/15/47.....	..	06/15/2021.	Redemption 100.0000.....	.....	25,070	25,070	25,070	25,070	.....0	.....0	.....0	.....0	.....0	25,070	.....0	.....0	.....0	.....465	07/15/2047.	1.D PL.....
96928* FP 7	KRAFT FOODS GRP 4.470% 01/15/35.....	..	06/15/2021.	Redemption 100.0000.....	.....	169,107	169,107	169,107	169,107	.....0	.....0	.....0	.....0	.....0	169,107	.....0	.....0	.....0	.....3,151	01/15/2035.	2.C.....
97314@ AA 3	WIND ENERGY TRANSMISSION TEXAS No. 33	..	06/30/2021.	Various.....	.....	111,111	111,111	111,111	111,111	.....0	.....0	.....0	.....0	.....0	111,111	.....0	.....0	.....0	.....2,039	12/18/2034.	1.F PL.....
974153 AB 4	Wingstop Funding LLC SERIES 20201A CLASS	..	06/05/2021.	Paydown.....	.....	7,500	7,500	7,500	7,500	.....0	.....0	.....0	.....0	.....0	7,500	.....0	.....0	.....0	.....127	12/05/2050.	2.B FE.....
97652P AA 9	Winwater Mortgage Loan Trust SERIES 2014	..	06/01/2021.	Paydown.....	.....	110,724	110,724	114,634	114,311	.....0	.....(3,587)	.....0	.....(3,587)	.....0	110,724	.....0	.....0	.....0	.....1,852	06/20/2044.	1.D FM.....
97653B AC 5	WINWATER Mortgage Loan Trust Series 2015	..	06/01/2021.	Paydown.....	.....	776,226	776,226	778,166	777,929	.....0	.....(1,703)	.....0	.....(1,703)	.....0	776,226	.....0	.....0	.....0	.....11,496	08/20/2034.	1.D FM.....
C9716# AF 6	WASTE CONNECTION Series 2011A Tranche C	A	04/01/2021.	Maturity.....	.....	7,000,000	7,000,000	7,000,000	7,000,000	.....0	.....0	.....0	.....0	.....0	7,000,000	.....0	.....0	.....0	.....162,400	04/01/2021.	2.A FE.....
00176D AL 3	American Money Management Cor SERIES 201	D	04/26/2021.	Call 100.0000.....	.....	7,000,000	7,000,000	6,969,900	6,974,683	.....0	.....496	.....0	.....496	.....0	6,975,179	.....0	.....24,821	.....24,821	.....94,356	07/24/2029.	1.F FE.....
00203Q AE 7	AP MOELLER-MAERSK A/S 4.500% 06/20/29	D	05/10/2021.	Various.....	.....	3,412,200	3,000,000	3,393,890	3,381,441	.....0	.....(12,802)	.....0	.....(12,802)	.....0	3,368,638	.....0	.....43,562	.....43,562	.....46,125	06/20/2029.	2.B FE.....
00203Q AE 7	AP MOELLER-MAERSK A/S 4.500% 06/20/29	D	05/01/2021.	Various.....	.....	0	0	28,497	27,415	.....0	.....(362)	.....0	.....(362)	.....0	27,053	.....0	.....(27,053)	.....(27,053)	.....0	06/20/2029.	2.C FE.....
00205G AA 5	APT PIPELINES LTD 3.875% 10/11/22.....	D	04/15/2021.	Call 104.9849.....	.....	11,548,335	11,000,000	10,944,510	10,988,503	.....0	.....1,791	.....0	.....1,791	.....0	10,990,294	.....0	.....9,706	.....9,706	.....766,196	10/11/2022.	2.B FE.....
034863 AM 2	ANGLO AMERICAN CAPITAL 4.125% 04/15/21	D	04/15/2021.	Various.....	.....	2,490,000	2,490,000	2,489,163	2,489,960	.....0	.....40	.....0	.....40	.....0	2,490,000	.....0	.....0	.....0	.....51,356	04/15/2021.	2.B FE.....
03754L AA 3	Apex Credit CLO LLC SERIES 20182A CLASS	D	06/30/2021.	Call 100.0000.....	.....	12,912,213	12,912,213	12,863,147	12,870,355	.....0	.....1,916	.....0	.....1,916	.....0	12,872,272	.....0	.....39,941	.....39,941	.....137,198	10/20/2031.	1.A FE.....
03754W AE 1	Apex Credit CLO LLC SERIES 20161A CLASS	D	05/19/2021.	Call 100.0000.....	.....	22,500,000	22,500,000	22,500,000	22,500,000	.....0	.....0	.....0	.....0	.....0	22,500,000	.....0	.....0	.....0	.....262,792	10/27/2028.	1.B FE.....
03754W AN 1	Apex Credit CLO LLC SERIES 20161A CLASS	D	05/19/2021.	Call 100.0000.....	.....	5,907,884	5,907,884	5,904,930	5,905,282	.....0	.....95	.....0	.....95	.....0	5,905,377	.....0	.....2,507	.....2,507	.....50,589	10/27/2028.	1.A FE.....
03754W AN 1	Apex Credit CLO LLC SERIES 20161A CLASS	D	04/27/2021.	Paydown.....	.....	1,679,742	1,679,742	1,678,902	1,679,002	.....0	.....740	.....0	.....740	.....0	1,679,742	.....0	.....0	.....0	.....12,863	10/27/2028.	1.A FE.....
03940A AN 4	Arch Street CLO Ltd SERIES 20162A CLASS	D	04/20/2021.	Call 100.0000.....	.....	8,000,000	8,000,000	8,000,800	.....0	.....0	.....(4)	.....0	.....(4)	.....0	8,000,796	.....0	.....(796)	.....(796)	.....41,480	10/20/2028.	1.B FE.....
04941G AL 2	Atlas Senior Loan Fund LTD SERIES 20131A	D	05/18/2021.	Paydown.....	.....	585,948	585,948	547,861	551,633	.....0	.....34,315	.....0	.....34,315	.....0	585,948	.....0	.....0	.....0	.....3,055	11/17/2027.	1.A FE.....
04942V AL 8	Atlas Senior Loan Fund LTD SERIES 201913	D	04/22/2021.	Call 100.0000.....	1,000,000	1,000,000	1,000,000	1,000,00000000	1,000,00000011,469	04/22/2031.	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	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
04943A AE 9	Atlas Senior Loan Fund LTD SERIES 20178A	D	04/16/2021.	Call 100.0000		7,000,000	7,000,000	6,988,100	6,988,224	0	424	0	424	0	6,988,648	0	11,352	11,352	73,495	01/16/2030.	1.C FE
05578A AN 8	BPCE SA 2.700% 10/01/29	D	05/21/2021.	Daiwa Capital Markets		4,116,920	4,000,000	3,971,880	3,974,994	0	996	0	996	0	3,975,990	0	140,930	140,930	69,900	10/01/2029.	1.E FE
14311D BG 0	Carlyle Global Market Strateg SERIES 201	D	05/14/2021.	Call 100.0000		20,000,000	20,000,000	20,000,000	20,000,000	0	0	0	0	0	20,000,000	0	0	0	242,316	07/20/2031.	1.C FE
14311D BJ 4	Carlyle Global Market Strateg SERIES 201	D	05/14/2021.	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	108,841	07/20/2031.	1.F FE
19123M AC 7	COCA-COLA EUROPEAN PARTN 4.500% 09/01/	D	06/01/2021.	Call 100.0000		2,500,000	2,500,000	2,506,079	2,500,964	0	(964)	0	(964)	0	2,500,000	0	0	0	84,375	09/01/2021.	2.A FE
197361 AG 3	Cent CLO LP SERIES 201828A CLASS A2 2.	D	05/07/2021.	Call 100.0000		38,000,000	38,000,000	38,000,000	38,000,000	0	0	0	0	0	38,000,000	0	0	0	387,900	11/07/2030.	1.C FE
197361 AJ 7	Cent CLO LP SERIES 201828A CLASS B 2.4	D	05/07/2021.	Call 100.0000		2,025,000	2,025,000	1,999,688	2,003,289	0	913	0	913	0	2,004,203	0	20,797	20,797	25,202	11/07/2030.	1.F FE
35177P AL 1	France Telecom 9.000% 03/01/31	D	04/15/2021.	Millennium Advisors		787,090	500,000	780,030	759,634	0	(6,497)	0	(6,497)	0	753,137	0	33,953	33,953	28,500	03/01/2031.	2.A FE
35177P AW 7	France Telecom 4.125% 09/14/21	D	04/01/2021.	Call 101.6910		3,050,730	3,000,000	2,973,330	2,997,755	0	787	0	787	0	2,998,543	0	1,457	1,457	118,449	09/14/2021.	2.A FE
38177E AA 4	Golub Capital Partners ABS Fu SERIES 201	D	06/17/2021.	Call 100.0000		1,000,000	1,000,000	999,870	999,985	0	(4)	0	(4)	0	999,980	0	20	20	31,087	10/20/2027.	1.F FE
40052V AB 0	GRUPO BIMBO SAB DE CV 4.500% 01/25/22	D	04/26/2021.	Call 103.1061		4,227,352	4,100,000	4,119,509	4,102,497	0	(732)	0	(732)	0	4,101,764	0	(1,764)	(1,764)	266,239	01/25/2022.	2.B FE
46617Y AV 5	JFIN CLO Ltd SERIES 20151A CLASS C1R 1	D	06/15/2021.	Call 100.0000		11,500,000	11,500,000	11,430,000	11,445,648	0	6,411	0	6,411	0	11,452,059	0	47,941	47,941	110,465	03/15/2026.	1.B FE
48250L AN 9	KKR Financial CLO Ltd SERIES 9 CLASS B1R	D	04/15/2021.	Call 100.0000		14,000,000	14,000,000	13,982,820	13,985,805	0	585	0	585	0	13,986,390	0	13,610	13,610	140,780	07/15/2030.	1.C FE
48250L AU 3	KKR Financial CLO Ltd SERIES 9 CLASS B2R	D	04/15/2021.	Call 100.0000		15,000,000	15,000,000	15,000,000	15,000,000	0	0	0	0	0	15,000,000	0	0	0	279,750	07/15/2030.	1.C FE
48661W AC 2	Kayne CLO SERIES 20193A CLASS B1 2.240	D	05/27/2021.	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	14,185	04/15/2032.	1.C FE
48661W AE 8	Kayne CLO SERIES 20193A CLASS C 3.090%	D	05/27/2021.	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	19,474	04/15/2032.	1.F FE
48661W AJ 7	Kayne CLO SERIES 20193A CLASS B2 4.680	D	05/27/2021.	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	28,860	04/15/2032.	1.C FE
50188W AE 8	LCM Ltd Partnership SERIES 20A CLASS AR	D	04/20/2021.	Paydown		985,843	985,843	882,330	892,272	0	93,571	0	93,571	0	985,843	0	0	0	6,286	10/20/2027.	1.A FE
55283L AA 3	MAPS LTD SERIES 20191A CLASS A 4.458%	D	06/15/2021.	Paydown		22,044	22,044	22,044	22,044	0	0	0	0	0	22,044	0	0	0	391	03/15/2044.	1.F
55820R AC 6	Madison Park Funding Ltd SERIES 201725A	D	04/13/2021.	Call 100.0000		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	4,615	04/25/2029.	1.C FE
57385L AB 4	MARVELL TECHNOLOGY GROUP 4.875% 06/22/	D	05/04/2021.	Various		10,835,228	10,780,000	10,848,577	10,837,477	0	(2,249)	0	(2,249)	0	10,835,228	0	0	0	10,780	06/22/2028.	2.C FE
63859W AF 6	NATIONWIDE BLDG SOCIETY 4.125% 10/18/3	D	05/18/2021.	Deutsche Bank		1,091,640	1,000,000	1,098,240	1,094,080	0	(4,816)	0	(4,816)	0	1,089,264	0	2,376	2,376	24,177	10/18/2032.	2.B FE
67112W AG 8	OZLM Ltd SERIES 201923A CLASS C 3.040%	D	04/15/2021.	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	15,617	04/14/2032.	1.F FE

QE05.13

SCHEDULE D - PART 4

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

QE05.14

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 ei 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
67573C AJ 8	Octagon Investment Partners 3 SERIES 201	D	04/15/2021	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	62,917	10/15/2029	1.F FE
83609R AE 1	Sound Point CLO LTD SERIES 20171A CLASS	D	04/23/2021	Call 100.0000		4,337,500	4,337,500	4,337,500	0	0	0	0	0	4,337,500	0	0	0	28,816	01/23/2029	1.F FE	
83614B AG 4	Sound Point CLO LTD SERIES 20192A CLASS	D	06/04/2021	Call 100.0000		12,000,000	12,000,000	12,013,200	12,011,586	0	(396)	0	(396)	0	12,011,191	0	(11,191)	(11,191)	174,551	04/15/2032	1.C FE
88167A AE 1	TEVA PHARMACEUTICALS NE 3.150% 10/01/2	D	06/17/2021	Janney Montgomery		2,873,280	3,000,000	2,992,020	2,995,308	0	352	0	352	0	2,995,660	0	(122,380)	(122,380)	68,250	10/01/2026	3.C FE
88434G AC 9	Wind River CLO Ltd SERIES 20173A CLASS B	D	04/29/2021	Call 100.0000		7,000,000	7,000,000	6,918,562	6,933,116	0	1,373	0	1,373	0	6,934,489	0	65,511	65,511	73,748	10/15/2030	1.C FE
89400P AK 9	TRANSURBAN FINANCE CO 2.450% 03/16/31	D	06/21/2021	Various		1,913,729	1,920,000	1,918,771	1,918,802	0	48	0	48	0	1,918,850	0	(5,121)	(5,121)	35,746	03/16/2031	2.A FE
92331X AG 9	Venture CDO Ltd SERIES 201835A CLASS BL	D	04/22/2021	Call 100.0000		4,350,000	4,350,000	4,323,900	4,327,638	0	723	0	723	0	4,328,361	0	21,639	21,639	45,501	10/22/2031	1.C FE
92332L AD 1	Venture CDO Ltd SERIES 201936A CLASS B1	D	06/09/2021	Call 100.0000		2,500,000	2,500,000	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	0	0	35,666	04/20/2032	1.C FE
92857W BS 8	Vodafone Group PLC 4.875% 06/19/49	D	06/01/2021	Citigroup Global		2,995,175	2,500,000	3,025,240	0	0	(982)	0	(982)	0	3,024,258	0	(29,083)	(29,083)	55,182	06/19/2049	2.B FE
G5241# AF 4	KERRY GROUP PLC Tranche C Note RC-27 4	D	06/23/2021	Call 102.5071		9,225,641	9,000,000	9,000,000	9,000,000	0	0	0	0	0	9,000,000	0	0	0	636,064	01/20/2022	2.B
G8967# AT 0	TRITON CONTAINER INTERNATIONAL Series 20	D	06/28/2021	Various		11,453,141	10,400,000	10,400,000	10,400,000	0	0	0	0	0	10,400,000	0	0	0	1,355,862	03/31/2027	2.C PL
P0606* AA 9	AES Mexico 5.620% 11/26/27	D	06/30/2021	Redemption 100.0000		26,381	26,381	26,381	26,381	0	0	0	0	0	26,381	0	0	0	741	11/26/2027	2.C PL
3899999	Total - Bonds - Industrial and Miscellaneous					549,817,906	537,111,660	537,596,989	504,228,182	0	170,363	0	170,363	0	537,432,137	0	6,053,913	6,053,913	17,022,145	XXX	XXX
Bonds - Unaffiliated Bank Loans																					
00018K AC 9	A&R Logistics 7.000% 05/05/25		04/01/2021	Redemption 100.0000		1,845	1,845	1,831	1,834	0	1	0	1	0	1,835	0	11	11	33	05/05/2025	3.A PL
00018K AD 7	A&R Logistics Term 2 1L 7.000% 05/05/2		04/01/2021	Redemption 100.0000		104	104	103	103	0	0	0	0	0	103	0	1	1	2	05/05/2025	3.A PL
00177@ AD 7	AMCP T/L 1L 6.396% 10/05/26		03/31/2021	Redemption 100.0000		6,250	6,250	6,250	6,250	0	0	0	0	0	6,250	0	0	0	116	10/05/2026	3.A FE
04575X AD 6	ASSOCIATED PATHOLOGISTS LLC Pathgroup Ho		04/01/2021	Redemption 100.0000		3,225	3,225	3,209	3,212	0	1	0	1	0	3,213	0	12	12	56	05/01/2025	3.C PL
05456# AA 2	Avtex 5.750% 02/08/24		04/08/2021	Redemption 100.0000		2,191,063	2,191,063	2,181,929	2,184,051	0	551	0	551	0	2,184,603	0	6,460	6,460	51,444	02/08/2024	4.C
05456# AC 8	Avtex 5.750% 02/08/24		04/08/2021	Redemption 100.0000		326,529	326,529	325,168	325,485	0	82	0	82	0	325,567	0	963	963	7,667	02/08/2024	4.B PL
05456# AD 6	Avtex 5.750% 02/08/24		04/08/2021	Redemption 100.0000		119,644	119,644	119,046	119,205	0	35	0	35	0	119,240	0	405	405	2,809	02/08/2024	4.B PL
05602# AC 1	Barcodes 5.250% 12/23/24		03/31/2021	Redemption 100.0000		4,873	4,873	4,824	4,834	0	2	0	2	0	4,836	0	36	36	64	12/23/2024	3.B PL
07385@ AB 4	BearCom 6.500% 07/05/24		03/31/2021	Redemption 100.0000		5,714	5,714	5,675	5,682	0	2	0	2	0	5,684	0	30	30	93	07/05/2024	3.B PL
07385@ AC 2	BearCom 6.500% 07/05/24		03/31/2021	Redemption 100.0000		745	745	740	741	0	0	0	0	0	742	0	4	4	12	07/05/2024	3.B PL
07385@ AE 8	BearCom 4.396% 07/05/24		03/31/2021	Redemption 100.0000		300	300	298	298	0	0	0	0	0	298	0	2	2	6	07/05/2024	3.B PL
07385@ AF 5	BearCom 4.646% 07/05/24		03/31/2021	Redemption 100.0000		775	775	770	771	0	0	0	0	0	771	0	4	4	16	07/05/2024	3.B PL
09071# AA 9	BioCare 6.750% 08/25/23		05/28/2021	Redemption 100.0000		22,335	22,335	22,281	22,295	0	5	0	5	0	22,301	0	35	35	312	08/25/2023	5.A PL
09071# AC 5	BioCare 5.396% 08/25/23		03/31/2021	Redemption 100.0000		1,977	1,977	1,972	1,973	0	0	0	0	0	1,974	0	3	3	18	08/25/2023	5.A PL
10153K AC 3	Boulder 4.700% 12/29/25		04/01/2021	Redemption 100.0000		1,911	1,911	1,892	1,895	0	1	0	1	0	1,896	0	15	15	28	12/29/2025	2.C PL
12695# AA 9	Chesapeake Urolo CUA Opco 4.839% 08/02		04/01/2021	Redemption 100.0000		1,924	1,924	1,900	1,916	0	3	0	3	0	1,919	0	5	5	54	08/02/2021	5.B PL

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
12695# AB 7	Chesapeake Urolo CUA Opco 4.839% 08/02		04/02/2021	Redemption	100.0000	1,408	1,408	1,393	1,402	0	2	0	2	0	1,405	0	3	3	40	08/02/2021	5.B PL
12702# AA 0	Bakemark 5.351% 08/14/23		03/31/2021	Redemption	100.0000	5,086	5,086	4,993	5,017	0	6	0	6	0	5,023	0	63	63	79	08/14/2023	4.A PL
20007* AA 9	Comar 5.351% 06/18/24		03/31/2021	Redemption	100.0000	6,429	6,429	6,333	6,356	0	5	0	5	0	6,361	0	69	69	110	06/18/2024	3.B PL
20007* AB 7	Comar 5.351% 06/18/24		03/31/2021	Redemption	100.0000	1,247	1,247	1,247	1,247	0	0	0	0	0	1,247	0	0	0	21	06/18/2024	3.B PL
21775P AC 7	CORA 4.631% 05/02/24		06/15/2021	Redemption	100.0000	247,598	247,598	245,928	246,286	0	166	0	166	0	246,452	0	1,146	1,146	12,863	05/02/2024	3.B PL
21775P AD 5	CORA 4.631% 05/02/24		06/15/2021	Redemption	100.0000	1,804,041	1,804,041	1,790,511	1,793,889	0	1,284	0	1,284	0	1,795,173	0	8,868	8,868	45,825	05/02/2024	3.B PL
34955* AA 2	Fortis 4.601% 12/15/23		03/31/2021	Redemption	100.0000	1,972	1,972	1,962	1,965	0	1	0	1	0	1,965	0	7	7	32	12/15/2023	3.C PL
34955* AB 0	Fortis 4.601% 12/15/23		03/31/2021	Redemption	100.0000	903	903	898	899	0	0	0	0	0	900	0	3	3	15	12/15/2023	3.C PL
34955* AD 6	Fortis 4.601% 12/15/23		03/31/2021	Redemption	100.0000	3,131	3,131	3,115	3,120	0	1	0	1	0	3,121	0	10	10	51	12/15/2023	3.C PL
34955* AE 4	Fortis 4.601% 12/15/23		03/31/2021	Redemption	100.0000	1,693	1,693	1,685	1,687	0	0	0	0	0	1,687	0	6	6	27	12/15/2023	3.C PL
36192* AA 0	GET 4.851% 02/16/24		05/28/2021	Redemption	100.0000	127,094	127,094	126,458	126,624	0	51	0	51	0	126,675	0	418	418	2,143	02/16/2024	3.B PL
39808C A@ 4	GRIDIRON FUNDING LLC SYNDICATED BANK LOA		06/30/2021	Redemption	100.0000	646,160	646,160	639,295	642,296	0	599	0	599	0	642,895	0	3,265	3,265	6,096	06/30/2024	1.G PL
40471* AA 4	FIRMA First Lien Term Loan 6.438% 07/1		06/30/2021	Redemption	100.0000	7,500	7,500	7,406	7,445	0	10	0	10	0	7,455	0	45	45	274	07/13/2023	2.C PL
40976# AA 0	Hancock T/L 1L 5.396% 03/31/25		03/31/2021	Redemption	100.0000	3,636	3,636	3,636	3,636	0	0	0	0	0	3,636	0	0	0	57	03/31/2025	2.C Z
41781@ AA 5	Harvey Tool 4.896% 10/11/24		05/13/2021	Redemption	100.0000	12,670	12,670	12,639	12,657	0	1	0	1	0	12,658	0	12	12	207	10/11/2024	3.A PL
41781@ AB 3	Harvey Tool 4.896% 10/11/24		05/13/2021	Redemption	99.4167	3,409	3,429	3,427	3,428	0	0	0	0	0	3,428	0	(19)	(19)	60	10/11/2024	3.A PL
43789* AA 5	Smuckers 5.351% 08/31/23		04/09/2021	Redemption	100.0000	105,707	105,707	104,914	105,146	0	53	0	53	0	105,199	0	507	507	1,733	08/31/2023	3.A PL
45249@ AB 0	ImageFirst 4.200% 10/27/25		04/27/2021	Redemption	100.0000	2,499,835	2,499,835	2,485,913	2,488,081	0	703	0	703	0	2,488,784	0	11,051	11,051	61,007	10/27/2025	3.A PL
45249@ AE 4	ImageFirst 4.200% 10/27/25		04/27/2021	Redemption	100.0000	441,147	441,147	441,147	441,147	0	0	0	0	0	441,147	0	0	0	9,732	10/27/2025	3.A PL
48240# AA 3	K2 5.351% 12/20/23		03/31/2021	Redemption	100.0000	4,158	4,158	4,127	4,135	0	2	0	2	0	4,137	0	21	21	92	12/20/2023	4.B PL
53633G AC 2	LES Liquid Environmental 5.089% 12/20/2		04/01/2021	Redemption	100.0000	5,198	5,198	5,003	5,055	0	11	0	11	0	5,066	0	132	132	126	12/20/2023	4.B PL
53633G AD 0	LES Liquid Environmental 5.089% 12/20/		04/01/2021	Redemption	100.0000	454	454	438	441	0	1	0	1	0	442	0	12	12	11	12/20/2023	4.B PL
69323* AA 3	Bakemark 5.351% 08/14/23		03/31/2021	Redemption	100.0000	1,675	1,675	1,642	1,652	0	2	0	2	0	1,654	0	21	21	26	08/14/2023	4.A PL
69411@ AC 0	PPC Flexible Packaging 5.351% 11/25/24		03/31/2021	Redemption	100.0000	6,652	6,652	6,619	6,626	0	1	0	1	0	6,628	0	25	25	123	11/25/2024	4.B PL
69411@ AC 0	PPC Flexible Packaging 5.351% 11/25/24		05/20/2021	Redemption	100.0000	203	203	202	202	0	0	0	0	0	203	0	1	1	5	11/25/2024	4.B FE
70559@ AA 4	Prometheus Pegasus Global 5.896% 05/29		03/31/2021	Redemption	100.0000	1,592	1,592	1,584	1,586	0	0	0	0	0	1,586	0	6	6	30	05/29/2025	3.A PL
70559@ AB 2	Prometheus Pegasus Global 5.896% 05/29		03/31/2021	Redemption	100.0000	459	459	459	459	0	0	0	0	0	459	0	0	0	9	05/29/2025	3.A PL
73116* AB 4	ISN Polk 5.351% 12/20/23		05/28/2021	Redemption	100.0000	30,905	30,905	30,226	30,408	0	57	0	57	0	30,465	0	440	440	293	12/20/2023	4.A PL
73116* AC 2	ISN Polk-Hoffman 5.351% 12/20/23		05/28/2021	Redemption	100.0000	1,951	1,951	1,913	1,922	0	3	0	3	0	1,925	0	26	26	18	12/20/2023	4.A PL
73937# AA 9	Empire Auto 5.628% 09/05/24		03/31/2021	Redemption	100.0000	1,609	1,609	1,601	1,604	0	0	0	0	0	1,604	0	5	5	26	09/05/2024	3.A PL
73937# AC 5	Empire Auto 6.128% 09/05/24		03/31/2021	Redemption	100.0000	1,099	1,099	1,095	1,096	0	0	0	0	0	1,096	0	3	3	17	09/05/2024	3.A PL
74741* AA 7	Q-Centrix 4.646% 05/30/25		03/31/2021	Redemption	100.0000	5,441	5,441	5,367	5,379	0	3	0	3	0	5,382	0	59	59	8	05/30/2025	2.B PL
74741* AB 5	Q-Centrix 4.646% 05/30/25		03/31/2021	Redemption	100.0000	1,809	1,809	1,809	1,809	0	0	0	0	0	1,809	0	0	0	14	05/30/2025	2.B 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 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
75975# AC 3	Reladyne 2L 5.200% 07/22/22		04/01/2021	Redemption	100.0000	1,744	1,744	1,741	1,742	0	0	0	0	0	1,742	0	1	1	28	07/22/2022	4.C PL
75975# AM 1	Reladyne 2L 5.200% 07/22/22		04/01/2021	Redemption	100.0000	181	181	181	181	0	0	0	0	0	181	0	0	0	3	07/22/2022	3.C PL
75975# AN 9	Reladyne 2L 5.200% 07/22/22		04/01/2021	Redemption	100.0000	89	89	89	89	0	0	0	0	0	89	0	0	0	1	07/22/2022	4.C PL
75975# AQ 2	Reladyne 2L 5.200% 07/22/22		04/01/2021	Redemption	100.0000	85	85	85	85	0	0	0	0	0	85	0	0	0	1	07/22/2022	4.C PL
75975# AR 0	Reladyne 2L 5.200% 07/22/22		04/01/2021	Redemption	100.0000	269	269	269	269	0	0	0	0	0	269	0	0	0	3	07/22/2022	4.C PL
75975# AS 8	Reladyne 2L 5.200% 07/22/22		04/01/2021	Redemption	100.0000	39	39	39	39	0	0	0	0	0	39	0	0	0	1	07/22/2022	4.C PL
75975# AT 6	Reladyne 2L 5.200% 07/22/22		04/01/2021	Redemption	100.0000	152	152	152	152	0	0	0	0	0	152	0	0	0	2	07/22/2022	4.C PL
76117@ AA 6	Resolute Resolute 5.146% 03/07/25		03/31/2021	Redemption	100.0000	4,647	4,647	4,624	4,630	0	1	0	1	0	4,631	0	16	16	79	03/07/2025	4.B PL
87297* AA 7	TLE 6.146% 06/28/24		03/31/2021	Redemption	100.0000	6,101	6,101	6,061	6,075	0	2	0	2	0	6,077	0	25	25	119	06/28/2024	5.A PL
87297* AB 5	TLE 5.646% 06/28/24		03/31/2021	Redemption	100.0000	945	945	939	940	0	0	0	0	0	940	0	4	4	20	06/28/2024	5.A PL
87298@ AA 4	Entertainment Pa TPG VIII 5.896% 05/11		03/31/2021	Redemption	100.0000	7,310	7,310	7,261	7,267	0	2	0	2	0	7,269	0	41	41	123	05/11/2026	3.C PL
87758# AA 5	Taymax 2.646% 07/31/25		03/31/2021	Redemption	100.0000	5,452	5,452	5,413	5,420	0	2	0	2	0	5,421	0	31	31	120	07/31/2025	5.A PL
87758* AB 7	Taymax 2.646% 07/31/25		03/31/2021	Redemption	100.0000	361	361	360	360	0	0	0	0	0	360	0	1	1	8	07/31/2025	5.A PL
87758@ AA 7	Taymax 2.646% 07/31/25		03/31/2021	Redemption	100.0000	1,055	1,055	1,048	1,049	0	0	0	0	0	1,049	0	6	6	23	07/31/2025	5.A PL
87758@ AD 1	Taymax 2.646% 07/31/25		03/31/2021	Redemption	100.0000	701	701	696	697	0	0	0	0	0	697	0	4	4	15	07/31/2025	5.A PL
89213* AA 4	TownePark Towne Holdings 5.426% 05/24/		03/31/2021	Redemption	100.0000	6,253	6,253	6,191	6,219	0	6	0	6	0	6,224	0	28	28	107	05/24/2022	4.A PL
89989# AD 6	Turbo Buyer Inc Portfolio Group 6.089%		03/31/2021	Redemption	100.0000	2,500	2,500	2,500	2,500	0	0	0	0	0	2,500	0	0	0	41	12/02/2025	4.C Z
91830@ AD 5	VLS 6.089% 10/17/23		04/01/2021	Redemption	100.0000	3,851	3,851	3,799	3,812	0	3	0	3	0	3,815	0	36	36	96	10/17/2023	3.A PL
91830@ AF 0	VLS 6.089% 10/17/23		04/01/2021	Redemption	100.0000	764	764	754	756	0	1	0	1	0	757	0	7	7	20	10/17/2023	3.A PL
91830@ AG 8	VLS 6.089% 10/17/23		04/01/2021	Redemption	100.0000	930	930	918	921	0	1	0	1	0	921	0	9	9	23	10/17/2023	3.A FE
91830@ AH 6	VLS 6.089% 10/17/23		04/01/2021	Redemption	100.0000	751	751	740	743	0	1	0	1	0	744	0	7	7	19	10/17/2023	3.A PL
91830@ AJ 2	VLS 6.089% 10/17/23		04/01/2021	Redemption	100.0000	266	266	266	0	0	0	0	0	0	266	0	0	0	6	10/17/2023	3.A PL
91835# AA 4	Vital Records VRC Companies 6.601% 03/		03/31/2021	Redemption	100.0000	8,684	8,684	8,665	8,675	0	1	0	1	0	8,676	0	9	9	182	03/31/2023	4.C PL
BL3492 92 5	Calpine Corp 0.083% 12/16/27		04/02/2021	Redemption	100.0000	767	767	759	0	0	0	0	0	0	759	0	8	8	4	12/16/2027	3.A FE
8299999	Total - Bonds - Unaffiliated Bank Loans					8,726,982	8,727,002	8,676,423	8,686,448	0	3,665	0	3,665	0	8,692,562	0	34,424	34,424	204,944	XXX	XXX
8399997	Total - Bonds - Part 4					644,421,576	636,291,633	628,671,677	594,639,257	1,363,250	(43,057)	0	1,320,193	0	628,996,982	0	9,092,742	9,092,742	19,582,187	XXX	XXX
8399999	Total - Bonds					644,421,576	636,291,633	628,671,677	594,639,257	1,363,250	(43,057)	0	1,320,193	0	628,996,982	0	9,092,742	9,092,742	19,582,187	XXX	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																					
35909D 10 9	Frontier Communications		05/28/2021	Fidelity Capital Markets	19,012.000	476,098	XXX	512,373	0	0	0	0	0	512,373	0	(36,276)	(36,276)	0	XXX	XXX	
35909D 10 9	Frontier Communications		06/30/2021	Fidelity Capital Markets	159,833.000	4,004,590	XXX	4,307,499	0	0	0	0	0	4,307,499	0	(302,909)	(302,909)	0	XXX	XXX	
811904 10 1	Seacor Holdings Inc		04/19/2021	Direct	16,800.000	697,200	XXX	746,256	696,360	49,896	0	0	49,896	0	746,256	0	(49,056)	(49,056)	0	XXX	XXX
9099999	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					5,177,888	XXX	5,566,128	696,360	49,896	0	0	49,896	0	5,566,128	0	(388,241)	(388,241)	0	XXX	XXX
9799997	Total - Common Stocks - Part 4					5,177,888	XXX	5,566,128	696,360	49,896	0	0	49,896	0	5,566,128	0	(388,241)	(388,241)	0	XXX	XXX
9799999	Total - Common Stocks					5,177,888	XXX	5,566,128	696,360	49,896	0	0	49,896	0	5,566,128	0	(388,241)	(388,241)	0	XXX	XXX
9899999	Total - Preferred and Common Stocks					5,177,888	XXX	5,566,128	696,360	49,896	0	0	49,896	0	5,566,128	0	(388,241)	(388,241)	0	XXX	XXX
9999999	Total - Bonds, Preferred and Common Stocks					649,599,464	XXX	634,237,805	595,335,617	1,413,146	(43,057)	0	1,370,089	0	634,563,110	0	8,704,501	8,704,501	19,582,187	XXX	XXX

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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)
Purchased Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP 108 -Call Options and Warrants																						
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	68,160	68,160	21,124	0	0	0	0	0	0	0001.....
Barclays Low vol index 9LBCS0IT	Fixed Annuity Hedge.....	N/A.....	Equity/index	Barclays Bank PLC	05/07/2021.....	05/05/2022.....	5,126	1,123,563	219.189.....	0	13,533	0	8,303	8,303	(5,229)	0	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	127,237	127,237	10,903	0	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	42,784	42,784	13,324	0	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	41,653	41,653	12,267	0	0	0	0	0	0	0001.....
Barclays Low vol index 9LBCS0IP	Fixed Annuity Hedge.....	N/A.....	Equity/index	Barclays Bank PLC	04/07/2021.....	04/07/2022.....	45,770	9,615,046	210.0731.....	0	184,646	0	205,515	205,515	20,869	0	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	36,542	36,542	10,947	0	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	90,004	90,004	(9,365)	0	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	313,571	313,571	79,677	0	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	20,785	20,785	6,952	0	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	10,965	10,965	4,177	0	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	179,417	179,417	62,369	0	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	84,284	84,284	25,825	0	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	38,112	38,112	16,487	0	0	0	0	0	0	0001.....
Barclays Low vol index 9LBCS0IN	Fixed Annuity Hedge.....	N/A.....	Equity/index	Barclays Bank PLC	04/07/2021.....	04/07/2022.....	49,492	10,519,554	212.5506.....	0	157,420	0	168,617	168,617	11,198	0	0	0	0	0	0	0001.....
Barclays Low vol index 9LBCS0IS	Fixed Annuity Hedge.....	N/A.....	Equity/index	Barclays Bank PLC	05/07/2021.....	05/05/2022.....	59,800	13,233,596	221.2976.....	0	128,570	0	72,477	72,477	(56,093)	0	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	100,190	100,190	18,536	0	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	558,911	558,911	224,807	0	0	0	0	0	0	0001.....
Barclays Low vol index 9LBCS0IW	Fixed Annuity Hedge.....	N/A.....	Equity/index	Barclays Bank PLC	05/07/2021.....	05/05/2022.....	39,373	8,364,459	212.4415.....	0	195,684	0	144,830	144,830	(60,853)	0	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	70,468	70,468	23,284	0	0	0	0	0	0	0001.....
Barclays Low vol index 9LBCS0IR	Fixed Annuity Hedge.....	N/A.....	Equity/index	Barclays Bank PLC	05/07/2021.....	05/05/2022.....	15,920	3,590,196	225.5148.....	0	22,606	0	10,285	10,285	(12,322)	0	0	0	0	0	0	0001.....
Barclays Low vol index 9LBCS0HO	Fixed Annuity Hedge.....	N/A.....	Equity/index	Barclays Bank PLC	02/05/2021.....	02/07/2022.....	20,412	4,398,833	215.5023.....	0	34,700	0	39,214	39,214	4,514	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, 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 9LBCS0GP	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	11/06/2020	11/05/2021	6,921	1,455,083	210.2417	17,727	0	0	20,132		20,132	4,559	0	0	0	0		0001
Barclays Low vol index 9LBCS0GY	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	12/07/2020	12/07/2021	6,023	1,271,354	211.0832	15,531	0	0	17,443		17,443	4,060	0	0	0	0		0001
Barclays Low vol index 9LBCS0HX	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	03/05/2021	03/07/2022	19,967	4,307,245	215.7182	0	27,554	0	41,523		41,523	13,968	0	0	0	0		0001
Barclays Low vol index 9LBCS0IE	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	03/05/2021	03/07/2022	9,556	1,941,902	203.2128	0	45,678	0	79,910		79,910	34,232	0	0	0	0		0001
Barclays Low vol index 9LBCS0IV	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	05/07/2021	05/05/2022	75,851	16,305,826	214.9718	0	299,611	0	209,091		209,091	(90,520)	0	0	0	0		0001
Barclays Low vol index 9LBCS0HF	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	01/07/2021	01/07/2022	27,541	5,968,135	216.7	0	46,759	0	37,567		37,567	(9,192)	0	0	0	0		0001
Barclays Low vol index 9LBCS0ID	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	03/05/2021	03/07/2022	26,780	5,485,251	204.8264	0	110,066	0	193,940		193,940	83,874	0	0	0	0		0001
Barclays Low vol index 9LBCS0FN	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	08/07/2020	08/06/2021	48,038	10,124,518	210.7606	98,238	0	0	59,840		59,840	(11,071)	0	0	0	0		0001
Barclays Low vol index 9LBCS0HL	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	01/07/2021	01/07/2022	30,029	6,234,020	207.6	0	125,954	0	149,922		149,922	23,968	0	0	0	0		0001
Barclays Low vol index 9LBCS0GG	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	10/07/2020	10/07/2021	17,491	3,588,170	205.1438	66,153	0	0	98,889		98,889	31,080	0	0	0	0		0001
Barclays Low vol index 9LBCS0GQ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	11/06/2020	11/05/2021	46,281	9,641,226	208.3193	143,939	0	0	180,787		180,787	48,679	0	0	0	0		0001
Barclays Low vol index 9LBCS0GM	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	10/07/2020	10/07/2021	1,880	380,563	202.4273	9,194	0	0	14,746		14,746	4,951	0	0	0	0		0001
Barclays Low vol index 9LBCS0HC	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	12/07/2020	12/07/2021	22,859	4,713,695	206.2074	95,234	0	0	126,810		126,810	38,057	0	0	0	0		0001
Barclays Low vol index 9LBCS0JC	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	06/07/2021	06/07/2022	29,407	6,218,825	211.4743	0	145,859	0	127,207		127,207	(18,652)	0	0	0	0		0001
Barclays Low vol index 9LBCS0IZ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	06/07/2021	06/07/2022	3,136	684,247	218.1911	0	8,279	0	6,423		6,423	(1,856)	0	0	0	0		0001
Barclays Low vol index 9LBCS0GZ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	12/07/2020	12/07/2021	38,065	7,961,417	209.1532	119,137	0	0	145,289		145,289	38,778	0	0	0	0		0001
Barclays Low vol index 9LBCS0GI	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	10/07/2020	10/07/2021	40,864	8,354,216	204.4395	165,422	0	0	253,019		253,019	81,498	0	0	0	0		0001
Barclays Low vol index 9LBCS0II	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	03/12/2021	10/07/2021	2,176	459,528	211.18	0	3,264	0	4,612		4,612	1,348	0	0	0	0		0001
Barclays Low vol index 9LBCS0IA	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	03/05/2021	03/07/2022	37,354	7,756,566	207.6502	0	116,544	0	205,320		205,320	88,775	0	0	0	0		0001
Barclays Low vol index 9LBCS0IU	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	05/07/2021	05/05/2022	38,714	8,404,051	217.0804	0	125,433	0	82,467		82,467	(42,966)	0	0	0	0		0001
Barclays Low vol index 9LBCS0FJ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	07/07/2020	07/07/2021	40,767	8,328,873	204.3043	124,686	0	0	224,060		224,060	83,335	0	0	0	0		0001
Barclays Low vol index 9LBCS0FM	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	07/07/2020	07/07/2021	6,609	1,318,114	199.4423	32,476	0	0	68,452		68,452	27,156	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)
Barclays Low vol index 9LBCS0GX	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	12/07/2020	12/07/2021	76,864	16,388,665	213.2164	159,481	0	159,174		159,174	28,760	0	0	0	0	0	0001
Barclays Low vol index 9LBCS0IC	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	03/05/2021	03/07/2022	5,559	1,140,872	205.2298	0	22,014	38,777		38,777	16,763	0	0	0	0	0	0001
Barclays Low vol index 9LBCS0IK	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	04/07/2021	04/07/2022	19,756	4,362,303	220.809	0	27,609	22,512		22,512	(5,098)	0	0	0	0	0	0001
Barclays Low vol index 9LBCS0IX	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	06/07/2021	06/07/2022	16,743	3,758,604	224.4881	0	23,775	14,899		14,899	(8,876)	0	0	0	0	0	0001
Barclays Low vol index 9LBCS0GJ	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	10/07/2020	10/07/2021	7,880	1,609,398	204.2383	32,519	0	50,034		50,034	16,212	0	0	0	0	0	0001
Barclays Low vol index 9LBCS0HY	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	03/05/2021	03/07/2022	22,863	4,885,851	213.7012	0	38,638	62,270		62,270	23,631	0	0	0	0	0	0001
Barclays Low vol index 9LBCS0HA	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	12/07/2020	12/07/2021	8,670	1,795,744	207.1216	33,103	0	43,081		43,081	12,578	0	0	0	0	0	0001
Barclays Low vol index 9LBCS0IF	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	03/05/2021	03/07/2022	4,409	895,076	203.0111	0	21,472	37,513		37,513	16,041	0	0	0	0	0	0001
Barclays Low vol index 9LBCS0GC	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	09/04/2020	09/07/2021	25,210	5,130,356	203.5048	102,187	0	168,227		168,227	57,215	0	0	0	0	0	0001
Barclays Low vol index 9LBCS0FW	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	08/25/2020	07/07/2021	532	106,368	199.94	3,054	0	5,245		5,245	2,098	0	0	0	0	0	0001
Barclays Low vol index 9LBCS0GN	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	11/06/2020	11/05/2021	33,165	7,110,238	214.3898	55,513	0	45,693		45,693	3,143	0	0	0	0	0	0001
Barclays Low vol index 9LBCS0FP	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	08/07/2020	08/06/2021	20,986	4,296,590	204.736	79,063	0	110,976		110,976	36,807	0	0	0	0	0	0001
Barclays Low vol index 9LBCS0FL	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	07/07/2020	07/07/2021	23,301	4,658,765	199.9384	109,324	0	229,778		229,778	91,892	0	0	0	0	0	0001
Barclays Low vol index 9LBCS0HG	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	01/07/2021	01/07/2022	77,201	16,571,967	214.66	0	161,265	147,013		147,013	(14,252)	0	0	0	0	0	0001
Barclays Low vol index 9LBCS0IY	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	06/07/2021	06/07/2022	51,170	11,272,244	220.2901	0	109,504	80,528		80,528	(28,975)	0	0	0	0	0	0001
Barclays Low vol index 9LBCS0HH	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	01/07/2021	01/07/2022	6,301	1,339,026	212.51	0	16,358	16,594		16,594	236	0	0	0	0	0	0001
Barclays Low vol index 9LBCS0FX	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	08/25/2020	08/06/2021	566	115,487	204.04	2,309	0	3,348		3,348	1,163	0	0	0	0	0	0001
Barclays Low vol index 9LBCS0IQ	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	04/07/2021	04/07/2022	27,846	5,792,205	208.0085	0	135,873	154,626		154,626	18,752	0	0	0	0	0	0001
Barclays Low vol index 9LBCS0GV	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	11/06/2020	11/05/2021	2,716	552,880	203.5641	13,336	0	19,408		19,408	6,246	0	0	0	0	0	0001
Barclays Low vol index 9LBCS0GA	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	09/04/2020	09/07/2021	17,419	3,557,063	204.2059	65,990	0	105,863		105,863	35,128	0	0	0	0	0	0001
Barclays Low vol index 9LBCS0GB	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	09/04/2020	09/07/2021	2,946	600,410	203.8053	11,602	0	18,899		18,899	6,366	0	0	0	0	0	0001
Barclays Low vol index 9LBCS0HQ	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	02/05/2021	02/07/2022	5,633	1,190,437	211.3326	0	14,623	19,173		19,173	4,550	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 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	50,312		50,312	14,661	0	0	0	0		0001
Barclays Low vol index 9LBCS0IO	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	04/07/2021	04/07/2022	9,341	1,966,150	210.486	0	36,245	0	40,122		40,122	3,877	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	90,378		90,378	10,646	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	81,810		81,810	12,180	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	50,598		50,598	5,753	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	13,031		13,031	1,952	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	131,324		131,324	39,082	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	13,823		13,823	4,409	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	21,503		21,503	4,050	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	6,479		6,479	3,287	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	45,939		45,939	16,007	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	47,931		47,931	15,350	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	183,122		183,122	74,905	0	0	0	0		0001
Barclays Low vol index 9LBCS0JA	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	06/07/2021	06/07/2022	29,919	6,465,260	216.0921	0	96,638	0	78,612		78,612	(18,027)	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	58,237		58,237	21,149	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	76,119		76,119	23,529	0	0	0	0		0001
Barclays Low vol index 9LBCS0JB	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	06/07/2021	06/07/2022	70,273	15,037,937	213.9931	0	276,876	0	233,548		233,548	(43,328)	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	33,012		33,012	4,651	0	0	0	0		0001
Barclays Low vol index 9LBCS0IM	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	04/07/2021	04/07/2022	67,752	14,680,490	216.6798	0	142,860	0	138,151		138,151	(4,709)	0	0	0	0		0001
Barclays Low vol index 9LBCS0IL	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	04/07/2021	04/07/2022	18,788	4,109,770	218.7444	0	32,199	0	28,888		28,888	(3,311)	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	25,590		25,590	7,782	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	181,096		181,096	33,684	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 9LBCS0FZ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	09/04/2020	09/07/2021	89,949	18,548,284	206.2089	279,633	0	0	405,195		405,195	118,948	0	0	0	0		0001
Barclays Low vol index 9LBCS0IH	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	03/12/2021	07/07/2021	507	101,370	199.94	0	2,652	0	4,999		4,999	2,347	0	0	0	0		0001
Barclays Low vol index 9LBCS0GO	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	11/06/2020	11/05/2021	94,586	20,086,879	212.3663	194,858	0	0	191,346		191,346	30,401	0	0	0	0		0001
Barclays Low vol index 9LBCS0HR	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	02/05/2021	02/07/2022	37,132	7,775,452	209.4003	0	116,929	0	159,977		159,977	43,048	0	0	0	0		0001
Barclays Low vol index 9LBCS0HW	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	02/05/2021	02/07/2022	4,422	905,281	204.7221	0	21,725	0	31,359		31,359	9,634	0	0	0	0		0001
Barclays Low vol index 9LBCS0HB	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	12/07/2020	12/07/2021	6,896	1,425,509	206.7153	27,375	0	0	36,008		36,008	10,651	0	0	0	0		0001
Barclays Low vol index 9LBCS0GF	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	10/07/2020	10/07/2021	93,351	19,338,220	207.156	289,425	0	0	396,828		396,828	111,611	0	0	0	0		0001
Barclays Low vol index 9LBCS0FV	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	08/25/2020	07/07/2021	1,810	369,783	204.3	6,733	0	0	9,956		9,956	3,704	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCS0CS	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	05/14/2021	05/12/2022	14,013	3,839,001	273.96	0	86,855	0	104,275		104,275	17,420	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCS0CJ	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	02/12/2021	02/13/2022	7,566	2,043,728	270.12	0	46,439	0	68,427		68,427	21,988	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCS0CC	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	01/14/2021	01/13/2022	29,083	7,769,523	267.15	0	186,072	0	318,734		318,734	132,662	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCS0BZ	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	12/14/2020	12/13/2021	36,862	9,744,470	264.35	233,366	0	0	481,815		481,815	233,945	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCS0BX	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	11/13/2020	11/11/2021	2,394	630,939	263.55	11,970,000	0	0	32,616		32,616	16,129	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCS0CU	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	05/20/2021	04/13/2022	11,590	3,175,428	273.98	0	74,519	0	83,208		83,208	8,689	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCS0CW	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	06/14/2021	06/13/2022	50,824	14,180,912	279.02	0	339,579	0	266,966		266,966	(72,613)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCS0CG	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	01/19/2021	01/13/2022	10,739	2,868,924	267.15	0	64,016	0	117,694		117,694	53,677	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCS0CI	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	02/12/2021	02/13/2022	23,491	6,345,389	270.12	0	155,290	0	212,452		212,452	57,162	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCS0CM	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	03/12/2021	03/13/2022	18,544	5,010,589	270.2	0	113,834	0	171,096		171,096	57,262	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCS0CO	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	04/14/2021	04/13/2022	51,261	14,044,489	273.98	0	336,319	0	368,016		368,016	31,697	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCS0CV	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	05/20/2021	05/12/2022	11,738	3,215,742	273.96	0	78,403	0	87,346		87,346	8,944	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCS0BM	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	08/14/2020	08/12/2021	18,079	4,683,003	259.03	112,020	0	0	323,786		323,786	162,785	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCS0CL	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	03/12/2021	03/13/2022	55,347	14,954,759	270.2	0	359,109	0	510,658		510,658	151,549	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)
Credit Suisse Balanced Trend 5 9CCSS0BU	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	26,705		26,705	13,011	0	0	0	0	0	0001
Credit Suisse Balanced Trend 5 9CCSS0BR	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	18,849		18,849	9,542	0	0	0	0	0	0001
Credit Suisse Balanced Trend 5 9CCSS0CP	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	04/14/2021	04/13/2022	13,089	3,586,124	273.98	0	85,876	0	93,969		93,969	8,093	0	0	0	0	0	0001
Credit Suisse Balanced Trend 5 9CCSS0BN	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	08/14/2020	08/12/2021	7,341	1,901,539	259.03	1,468,200	0	0	131,474		131,474	66,099	0	0	0	0	0	0001
Credit Suisse Balanced Trend 5 9CCSS0BW	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	11/13/2020	11/11/2021	8,859	2,334,789	263.55	55,837	0	0	120,696		120,696	59,685	0	0	0	0	0	0001
Credit Suisse Balanced Trend 5 9CCSS0BT	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	10/14/2020	10/13/2021	6,479	1,688,492	260.61	40,429	0	0	105,693		105,693	51,497	0	0	0	0	0	0001
Credit Suisse Balanced Trend 5 9CCSS0CD	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	01/14/2021	01/13/2022	11,272	3,011,315	267.15	0	68,220	0	123,535		123,535	55,314	0	0	0	0	0	0001
Credit Suisse Balanced Trend 5 9CCSS0BK	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	07/14/2020	07/13/2021	734	186,032	253.45	146,800	0	0	17,283		17,283	7,711	0	0	0	0	0	0001
Credit Suisse Balanced Trend 5 9CCSS0CA	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	12/14/2020	12/13/2021	14,530	3,841,006	264.35	72,650,000	0	0	189,918		189,918	92,215	0	0	0	0	0	0001
Credit Suisse Balanced Trend 5 9CCSS0CX	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	06/14/2021	06/13/2022	6,943	1,937,236	279.02	0	46,389	0	36,470		36,470	(9,920)	0	0	0	0	0	0001
Credit Suisse Balanced Trend 5 9CCSS0CR	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	05/14/2021	05/12/2022	52,927	14,499,881	273.96	0	346,763	0	393,848		393,848	47,085	0	0	0	0	0	0001
Credit Suisse Balanced Trend 5 9CCSS0CF	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	01/19/2021	01/13/2022	12,205	3,260,566	267.15	0	76,947	0	133,760		133,760	56,813	0	0	0	0	0	0001
Credit Suisse Balanced Trend 5 9CCSS0BP	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	08/26/2020	08/12/2021	552	142,985	259.03	4,263	0	0	9,886		9,886	4,970	0	0	0	0	0	0001
Credit Suisse Balanced Trend 5 9CCSS0BJ	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	07/14/2020	07/13/2021	3,448	873,896	253.45	20,929	0	0	81,189		81,189	36,221	0	0	0	0	0	0001
Credit Suisse Balanced Trend 5 9CCSS0BQ	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	09/14/2020	09/13/2021	5,576	1,455,949	261.11	34,878	0	0	88,173		88,173	44,634	0	0	0	0	0	0001
Global Balanced Index 9BSGS0CP	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale. O2RNE8IBXP4R0TD8PU41...	05/14/2021	04/28/2022	1,378	550,787	399.7	0	12,062	0	14,938		14,938	2,876	0	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	11,736		11,736	1,908	0	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	418,304		418,304	28,064	0	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	52,725		52,725	4,769	0	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	154,059		154,059	(1,121)	0	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	332,504		332,504	16,114	0	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	34,513		34,513	3,104	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)
Global Balanced Index	9BSGS0CV Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale. O2RNE8IBXP4R0TD8PU41...	06/28/2021	06/28/2022	13,803	5,600,567	405.75	0	119,849	0	115,399		115,399	(4,450)	0	0	0	0		0001
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	20,255		20,255	(10,753)	0	0	0	0		0001
Global Balanced Index	9BSGS0CN Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale. O2RNE8IBXP4R0TD8PU41...	05/07/2021	05/14/2021	37,186	14,712,641	395.65	0	322,888	0	289,954		289,954	(32,934)	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	8,676		8,676	1,512	0	0	0	0		0001
Global Balanced Index	9BSGS0CI Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale. O2RNE8IBXP4R0TD8PU41...	04/14/2021	04/14/2022	16,628	6,723,033	404.32	0	143,875	0	136,822		136,822	(7,054)	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	260,121		260,121	38,623	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	66,786		66,786	893	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	199,043		199,043	9,403	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	38,135		38,135	2,436	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	74,859		74,859	2,641	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	148,112		148,112	1,757	0	0	0	0		0001
Global Balanced Index	9BSGS0CT Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale. O2RNE8IBXP4R0TD8PU41...	06/14/2021	06/14/2022	16,659	6,785,710	407.33	0	145,215	0	125,227		125,227	(19,988)	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	112,952		112,952	(48,889)	0	0	0	0		0001
Global Balanced Index	9BSGS0CK Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale. O2RNE8IBXP4R0TD8PU41...	04/28/2021	04/28/2022	17,826	7,125,052	399.7	0	152,412	0	193,240		193,240	40,827	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	8,367		8,367	(127)	0	0	0	0		0001
Global Balanced Index	9BSGS0CU Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale. O2RNE8IBXP4R0TD8PU41...	06/21/2021	06/21/2022	16,455	6,662,136	404.87	0	142,569	0	143,137		143,137	568	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	85,862		85,862	(13,821)	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	144,732		144,732	4,970	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	104,378		104,378	(55,726)	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	1,786		1,786	120	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	139,608		139,608	6,788	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	4,590		4,590	99	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	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	20,886		20,886	987	0	0	0	0		0001
Global Balanced Index	9BSGS0CL Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale. O2RNE8IBXP4R0TD8PU41...	04/28/2021...	04/14/2022...	2,166	875,757	404.32	0	13,884	0	17,823		17,823	3,939	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	49,293		49,293	(12,497)	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	94,677		94,677	(17,645)	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	179,730		179,730	12,929	0	0	0	0		0001
Global Balanced Index	9BSGS0CH Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale. O2RNE8IBXP4R0TD8PU41...	04/07/2021...	04/07/2022...	45,973	18,618,605	404.99	0	398,436	0	359,678		359,678	(38,758)	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	88,405		88,405	(798)	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	35,075		35,075	2,523	0	0	0	0		0001
Global Balanced Index	9BSGS0CM Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale. O2RNE8IBXP4R0TD8PU41...	04/28/2021...	04/21/2022...	6,679	2,688,498	402.53	0	47,955	0	61,532		61,532	13,577	0	0	0	0		0001
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	87,826		87,826	7,465	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	241,228		241,228	5,216	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	71,512		71,512	6,723	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	350,871		350,871	31,739	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	213,208		213,208	(1,206)	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	161,937		161,937	4,181	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	8,209		8,209	1,195	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	28,299		28,299	3,835	0	0	0	0		0001
Global Balanced Index	9BSGS0CS Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale. O2RNE8IBXP4R0TD8PU41...	06/07/2021...	06/07/2022...	38,512	15,605,448	405.21	0	333,899	0	323,343		323,343	(10,556)	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	109,433		109,433	17,201	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	141,709		141,709	302	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	139,580		139,580	8,917	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	109,076		109,076	3,849	0	0	0	0		0001

QE06.7

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	9BSGS0CC Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	05/14/2021	05/13/2022	14,897	5,966,100	400.49	0	127,667	0	157,106		157,106	29,439	0	0	0	0		0001
Global Balanced Index	9BSGS0CJ Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	04/21/2021	04/21/2022	6,307	2,538,757	402.53	0	54,328	0	58,105		58,105	3,777	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	53,600		53,600	(1,914)	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	47,961		47,961	1,647	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	88,180		88,180	(46,959)	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	132,814		132,814	11,943	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	53,100		53,100	7,196	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	75,521		75,521	1,009	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	113,077		113,077	27,174	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	169,859		169,859	8,232	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	11,369		11,369	1,858	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	4,324		4,324	311	0	0	0	0		0001
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	183,681		183,681	16,981	0	0	0	0		0001
Global Balanced Index	9BSGS0CR Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	05/28/2021	05/27/2022	15,635	6,307,472	403.42	0	134,983	0	142,893		142,893	7,910	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	1,518		1,518	74	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	18,201		18,201	2,617	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	119,859		119,859	6,855	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	170,505		170,505	14,150	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	139,239		139,239	(34,155)	0	0	0	0		0001
Global Balanced Index	9BSGS0CC Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	05/21/2021	05/20/2022	11,906	4,776,687	401.2	0	102,220	0	121,765		121,765	19,545	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	12,480		12,480	1,061	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	6,648		6,648	1,092	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)
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	153,137		153,137	15,755	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	51,423		51,423	12,749	0	0	0	0		0001
HSI Hang Seng Option 9HBCS0AE	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	07/14/2020...	07/14/2021	9	229,301	25478	18,000	0	0	29,903		29,903	9,497	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	62,053		62,053	17,563	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	50,882		50,882	13,110	0	0	0	0		0001
HSI Hang Seng Option 9HBCS0AG	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	08/14/2020...	08/13/2021	12	302,196	25183	24,000	0	0	43,267		43,267	12,956	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	86,647		86,647	23,875	0	0	0	0		0001
MSCI EM FLEX OPTION 9MXFS0AC	Fixed Annuity Hedge	N/A	Equity/Index	CBOE..... 529900RLNSGA90UPEH54....	06/21/2021...	06/21/2022	28	37,815	1351	0	286,056	0	324,604		324,604	38,548	0	0	0	0		0001
MSCI EM FLEX OPTION 9MXFS0AA	Fixed Annuity Hedge	N/A	Equity/Index	CBOE..... 529900RLNSGA90UPEH54....	05/21/2021...	05/20/2022	33	43,891	1330	0	310,781	0	407,679		407,679	96,898	0	0	0	0		0001
MSCI Emerging Markets 9MMS0AI	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	166,240		166,240	(204,992)	0	0	0	0		0001
MSCI Emerging Markets 9MCS0AM	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868....	02/19/2021...	02/18/2022	2,625	3,753,829	1430	0	339,469	0	137,258		137,258	(202,211)	0	0	0	0		0001
MSCI Emerging Markets 9MCS0AK	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868....	10/21/2020...	10/21/2021	3,193	3,633,347	1138	15,965,000	0	0	776,403		776,403	154,345	0	0	0	0		0001
MSCI Emerging Markets 9MMS0AC	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	831,037		831,037	165,720	0	0	0	0		0001
MSCI Emerging Markets 9MCTS0AA	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup..... 5493008GOWFH1UU8231...	08/21/2020...	08/20/2021	3,297	3,599,829	1092	16,485,000	0	0	932,166		932,166	192,126	0	0	0	0		0001
MSCI Emerging Markets 9MMS0AK	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	04/21/2021...	04/21/2022	2,857	3,819,409	1337	0	292,105	0	329,066		329,066	36,961	0	0	0	0		0001
MSCI Emerging Markets 9MRBS0AC	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	1,020,957		1,020,957	219,096	0	0	0	0		0001
MSCI Emerging Markets 9MMS0AG	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	546,405		546,405	94,294	0	0	0	0		0001
MSCI Emerging Markets 9MMS0AE	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	542,180		542,180	102,899	0	0	0	0		0001
MSCI Emerging Markets 9MRBS0AE	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	307,241		307,241	(33,318)	0	0	0	0		0001
Merrill Lynch GPA index 9GMLS0BU	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80...	03/05/2021...	03/07/2022	53,823	11,475,602	213.21	0	312,173	0	488,579		488,579	176,405	0	0	0	0		0001
Merrill Lynch GPA index 9GMLS0BO	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80...	02/05/2021...	02/07/2022	51,064	11,067,611	216.74	0	301,278	0	328,857		328,857	27,579	0	0	0	0		0001
Merrill Lynch GPA index 9GMLS0BT	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80...	02/05/2021...	12/07/2021	703	149,113	212.11	0	5,575	0	6,515		6,515	941	0	0	0	0		0001

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SCHEDULE DB - PART A - SECTION 1

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Merrill Lynch GPA index 9GMLS0BW	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80...	05/07/2021...	05/06/2022...	71,337	15,569,300	218.25	0	421,602	0	449,168		449,168	27,567	0	0	0	0		0001
Merrill Lynch GPA index 9GMLS0BK	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80...	10/07/2020...	10/07/2021...	66,262	13,793,098	208.16	373,718	0	0	826,796		826,796	287,874	0	0	0	0		0001
Merrill Lynch GPA index 9GMLS0BJ	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80...	09/04/2020...	09/07/2021...	52,796	11,069,209	209.66	300,937	0	0	577,741		577,741	213,029	0	0	0	0		0001
Merrill Lynch GPA index 9GMLS0BI	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80...	08/25/2020...	07/07/2021...	1,037	213,581	205.96	7,892	0	0	15,109		15,109	5,686	0	0	0	0		0001
Merrill Lynch GPA index 9GMLS0BV	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80...	04/07/2021...	04/07/2022...	69,511	14,993,523	215.7	0	406,639	0	528,216		528,216	121,577	0	0	0	0		0001
Merrill Lynch GPA index 9GMLS0BF	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80...	07/07/2020...	07/07/2021...	58,893	12,129,602	205.96	328,623	0	0	858,044		858,044	322,932	0	0	0	0		0001
Merrill Lynch GPA index 9GMLS0BR	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80...	02/05/2021...	07/07/2021...	1,097	225,938	205.96	0	12,484	0	15,983		15,983	3,499	0	0	0	0		0001
Merrill Lynch GPA index 9GMLS0BS	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80...	02/05/2021...	10/07/2021...	289	60,158	208.16	0	2,954	0	3,606		3,606	652	0	0	0	0		0001
Merrill Lynch GPA index 9GMLS0BN	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80...	01/07/2021...	01/07/2022...	52,632	11,264,301	214.02	0	305,266	0	422,370		422,370	117,104	0	0	0	0		0001
Merrill Lynch GPA index 9GMLS0BX	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80...	06/07/2021...	06/07/2022...	62,141	13,591,480	218.72	0	368,496	0	390,855		390,855	22,359	0	0	0	0		0001
Merrill Lynch GPA index 9GMLS0BM	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80...	12/07/2020...	12/07/2021...	60,340	12,798,717	212.11	346,955	0	0	559,234		559,234	186,917	0	0	0	0		0001
Merrill Lynch GPA index 9GMLS0BL	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80...	11/06/2020...	11/05/2021...	54,548	11,374,349	208.52	308,196	0	0	667,651		667,651	225,788	0	0	0	0		0001
Merrill Lynch GPA index 9GMLS0BG	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80...	08/07/2020...	08/06/2021...	61,592	12,917,690	209.73	349,843	0	0	665,647		665,647	259,480	0	0	0	0		0001
PIMCO US Fundamental Balanced 9DMSS0BZ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	06/28/2021...	06/28/2022...	6,814	1,985,531	291.39	0	41,497	0	42,897		42,897	1,400	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	25,137		25,137	(16,799)	0	0	0	0		0001
PIMCO US Fundamental Balanced 9DMSS0BR	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	04/28/2021...	04/28/2022...	7,570	2,171,152	286.81	0	45,344	0	62,602		62,602	17,258	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	39,073		39,073	(35,457)	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	24,062		24,062	(10,278)	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	67,321		67,321	23,785	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	44,513		44,513	(36,953)	0	0	0	0		0001
PIMCO US Fundamental Balanced 9DMSS0BO	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	04/07/2021...	04/07/2022...	22,568	6,440,230	285.37	0	134,505	0	203,204		203,204	68,698	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	23,667		23,667	(3,851)	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)
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	33,142		33,142	(24,103)	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	29,623		29,623	(25,652)	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	47,171		47,171	(10,438)	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	34,871		34,871	(28,785)	0	0	0	0		0001
PIMCO US Fundamental Balanced 9DMSS0BX	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	06/14/2021...	06/14/2022...	9,210	2,692,544	292.35	0	56,273	0	52,899		52,899	(3,374)	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	21,643		21,643	(9,426)	0	0	0	0		0001
PIMCO US Fundamental Balanced 9DMSS0BT	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	05/14/2021...	05/13/2022...	11,509	3,351,306	291.19	0	70,090	0	69,342		69,342	(747)	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	45,612		45,612	(25,065)	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	15,174		15,174	(6,193)	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	2,288		2,288	(1,398)	0	0	0	0		0001
PIMCO US Fundamental Balanced 9DMSS0BP	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	04/14/2021...	04/14/2022...	8,505	2,430,389	285.76	0	50,775	0	74,916		74,916	24,141	0	0	0	0		0001
PIMCO US Fundamental Balanced 9DMSS0BU	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	05/21/2021...	05/20/2022...	5,103	1,484,718	290.95	0	31,026	0	31,630		31,630	604	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	35,127		35,127	(25,709)	0	0	0	0		0001
PIMCO US Fundamental Balanced 9DMSS0BY	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	06/21/2021...	06/21/2022...	9,963	2,895,746	290.65	0	60,475	0	65,751		65,751	5,275	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	21,336		21,336	(3,805)	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...	17,695	5,049,622	285.37	0	105,462	0	155,180		155,180	49,718	0	0	0	0		0001
PIMCO US Fundamental Balanced 9DMSS0BV	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	05/28/2021...	05/27/2022...	9,167	2,670,164	291.28	0	55,827	0	55,863		55,863	36	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...	8,036	2,291,465	285.15	0	47,895	0	71,194		71,194	23,300	0	0	0	0		0001
PIMCO US Fundamental Balanced 9DMSS0AA	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	07/14/2020...	07/14/2021...	984	279,495	284.04	5,845	0	0	7,653		7,653	(3,124)	0	0	0	0		0001
PIMCO US Fundamental Balanced 9DMSS0BE	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	02/05/2021...	02/07/2022...	8,588	2,501,427	291.27	0	52,301	0	44,030		44,030	(8,271)	0	0	0	0		0001
PIMCO US Fundamental Balanced 9DMSS0AP	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	10/14/2020...	10/14/2021...	6,336	1,838,074	290.1	38,415	0	0	27,418		27,418	(20,624)	0	0	0	0		0001
PIMCO US Fundamental Balanced 9DMSS0AC	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	07/28/2020...	07/28/2021...	3,473	993,591	286.09	20,769	0	0	20,529		20,529	(12,542)	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)
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	86,451		86,451	(30,903)	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...	7,340	2,083,239	283.82	0	43,526	0	72,789		72,789	29,263	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	24,499		24,499	(17,338)	0	0	0	0		0001
PIMCO US Fundamental Balanced 9DMSS0BS	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley... 4PQUHN3JPF GFNF3BB653...	05/07/2021...	05/14/2021...	28,305	8,086,172	285.68	0	172,944	0	152,533		152,533	(20,411)	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	11,038		11,038	(7,788)	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	45,365		45,365	873	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	53,074		53,074	(37,188)	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	41,876		41,876	(30,792)	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	24,114		24,114	(13,036)	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	27,005		27,005	(15,779)	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	56,612		56,612	(32,775)	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	103,830		103,830	(67,732)	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	157,658		157,658	(100,260)	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	33,128		33,128	(27,895)	0	0	0	0		0001
PIMCO US Fundamental Balanced 9DMSS0BW	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley... 4PQUHN3JPF GFNF3BB653...	06/07/2021...	06/07/2022...	22,165	6,465,309	291.69	0	135,207	0	132,809		132,809	(2,397)	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	18,920		18,920	(5,472)	0	0	0	0		0001
PIMCO US Fundamental Balanced 9DMSS0BQ	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley... 4PQUHN3JPF GFNF3BB653...	04/21/2021...	04/21/2022...	7,714	2,223,329	288.22	0	46,438	0	57,048		57,048	10,609	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	22,129		22,129	(27,031)	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	35,112		35,112	(23,553)	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	77,406		77,406	27,080	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	13,290		13,290	(452)	0	0	0	0		0001
Russell 2000 FLEX Call Option 9RWXS0AQ	Fixed Annuity Hedge	N/A	Equity/ Index	CBOE... 529900RLNSGA90UPEH54...	06/28/2021...	06/28/2022...	23	53,414	2322	0	434,764	0	411,814		411,814	(22,950)	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 FLEX Call Option 9RXFS0AE	Fixed Annuity Hedge	N/A	Equity/Index	CBOE..... 529900RLNSGA90UPEH54....	04/21/2021...	04/21/2022....	22	49,272	2240.....	0	428,896	0	457,141		457,141	28,245	0	0	0	0		0001.....
Russell 2000 FLEX Call Option 9RXFS0AK	Fixed Annuity Hedge	N/A	Equity/Index	CBOE..... 529900RLNSGA90UPEH54....	06/07/2021...	06/07/2022....	27	62,618	2319.....	0	500,333	0	472,412		472,412	(27,920)	0	0	0	0		0001.....
Russell 2000 FLEX Call Option 9RWXS0AS	Fixed Annuity Hedge	N/A	Equity/Index	CBOE..... 529900RLNSGA90UPEH54....	06/28/2021...	06/28/2022....	36	83,604	2322.....	0	680,500	0	644,579		644,579	(35,921)	0	0	0	0		0001.....
Russell 2000 FLEX Call Option 9RWXS0AM	Fixed Annuity Hedge	N/A	Equity/Index	CBOE..... 529900RLNSGA90UPEH54....	06/14/2021...	06/14/2022....	35	81,415	2326.....	0	662,378	0	606,387		606,387	(55,991)	0	0	0	0		0001.....
Russell 2000 FLEX Call Option 9RWXS0AC	Fixed Annuity Hedge	N/A	Equity/Index	CBOE..... 529900RLNSGA90UPEH54....	04/07/2021...	04/07/2022....	30	66,692	2223.....	0	587,799	0	642,820		642,820	55,021	0	0	0	0		0001.....
Russell 2000 FLEX Call Option 9RXFS0AM	Fixed Annuity Hedge	N/A	Equity/Index	CBOE..... 529900RLNSGA90UPEH54....	06/21/2021...	06/21/2022....	29	66,297	2286.....	0	541,349	0	570,954		570,954	29,605	0	0	0	0		0001.....
Russell 2000 FLEX Call Option 9RXFS0AI	Fixed Annuity Hedge	N/A	Equity/Index	CBOE..... 529900RLNSGA90UPEH54....	05/21/2021...	05/20/2022....	23	50,951	2215.....	0	444,811	0	531,211		531,211	86,400	0	0	0	0		0001.....
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	424,782		424,782	(142,015)	0	0	0	0		0001.....
Russell 2000 FLEX Call Option 9RXFS0AA	Fixed Annuity Hedge	N/A	Equity/Index	CBOE..... 529900RLNSGA90UPEH54....	04/14/2021...	04/14/2022....	40	89,909	2248.....	0	789,152	0	803,041		803,041	13,889	0	0	0	0		0001.....
Russell 2000 FLEX Call Option 9RXFS0AG	Fixed Annuity Hedge	N/A	Equity/Index	CBOE..... 529900RLNSGA90UPEH54....	05/07/2021...	05/06/2022....	30	68,149	2272.....	0	569,953	0	577,630		577,630	7,677	0	0	0	0		0001.....
Russell 2000 FLEX Call Option 9RWXS0AE	Fixed Annuity Hedge	N/A	Equity/Index	CBOE..... 529900RLNSGA90UPEH54....	04/28/2021...	04/28/2022....	23	52,996	2304.....	0	461,221	0	394,864		394,864	(66,357)	0	0	0	0		0001.....
Russell 2000 FLEX Call Option 9RWXS0AC	Fixed Annuity Hedge	N/A	Equity/Index	CBOE..... 529900RLNSGA90UPEH54....	04/14/2021...	04/14/2022....	30	67,432	2248.....	0	591,864	0	602,280		602,280	10,417	0	0	0	0		0001.....
Russell 2000 FLEX Call Option 9RWXS0AK	Fixed Annuity Hedge	N/A	Equity/Index	CBOE..... 529900RLNSGA90UPEH54....	05/28/2021...	05/27/2022....	39	88,490	2269.....	0	712,346	0	779,773		779,773	67,427	0	0	0	0		0001.....
Russell 2000 FLEX Call Option 9RWXS0AI	Fixed Annuity Hedge	N/A	Equity/Index	CBOE..... 529900RLNSGA90UPEH54....	05/28/2021...	05/27/2022....	25	56,724	2269.....	0	456,632	0	499,855		499,855	43,222	0	0	0	0		0001.....
Russell 2000 FLEX Call Option 9RWXS0AG	Fixed Annuity Hedge	N/A	Equity/Index	CBOE..... 529900RLNSGA90UPEH54....	04/28/2021...	04/28/2022....	41	94,471	2304.....	0	822,177	0	703,888		703,888	(118,288)	0	0	0	0		0001.....
Russell 2000 FLEX Call Option 9RWXS0AO	Fixed Annuity Hedge	N/A	Equity/Index	CBOE..... 529900RLNSGA90UPEH54....	06/14/2021...	06/14/2022....	30	69,785	2326.....	0	567,753	0	519,760		519,760	(47,992)	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	1,482,766		1,482,766	683,082	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RCSS0BY	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	229,437		229,437	(116,464)	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	739,905		739,905	129,455	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	1,882,100		1,882,100	793,229	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	3,088,513		3,088,513	1,219,584	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	2,422,664		2,422,664	1,088,801	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 9RUBSOAA	Fixed Annuity Hedge	N/A	Equity/ Index	UBS..... 5493001KJTIIGC8Y1R12.....	05/14/2021...	05/13/2022.....	3,724	8,284,522	2225.....	.....0	694,869	.....0	831,313		831,313	136,444	.....0	.....0	.....0	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RBCSOEC	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	3,935,734		3,935,734	1,479,868	.....0	.....0	.....0	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RMSSOBY	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley... 4PQUHN3JPF GFNF3BB653...	09/28/2020.....	09/28/2021.....	3,344	5,050,577	1510.....	16,720,000	.....0	.....0	2,677,189		2,677,189	981,735	.....0	.....0	.....0	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RMSSOCU	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley... 4PQUHN3JPF GFNF3BB653...	01/07/2021.....	01/07/2022.....	2,127	4,460,085	2097.....	.....0	424,416	.....0	591,684		591,684	167,268	.....0	.....0	.....0	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RMSSODE	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley... 4PQUHN3JPF GFNF3BB653...	02/26/2021.....	02/28/2022.....	5,875	12,931,169	2201.....	.....0	1,470,088	.....0	1,280,211		1,280,211	(189,877)	.....0	.....0	.....0	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RMSSOCA	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley... 4PQUHN3JPF GFNF3BB653...	10/07/2020.....	10/07/2021.....	4,345	6,999,969	1611.....	21,725,000	.....0	.....0	3,050,053		3,050,053	1,197,747	.....0	.....0	.....0	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RMSSOBO	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley... 4PQUHN3JPF GFNF3BB653...	08/14/2020.....	08/13/2021.....	4,908	7,744,235	1578.....	981,600	.....0	.....0	3,595,832		3,595,832	1,417,102	.....0	.....0	.....0	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RUBSOAC	Fixed Annuity Hedge	N/A	Equity/ Index	UBS..... 5493001KJTIIGC8Y1R12.....	05/14/2021.....	05/13/2022.....	3,100	6,896,353	2225.....	.....0	578,436	.....0	692,017		692,017	113,581	.....0	.....0	.....0	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RMSSOCW	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley... 4PQUHN3JPF GFNF3BB653...	01/21/2021.....	01/21/2022.....	1,643	3,518,353	2141.....	.....0	347,016	.....0	408,380		408,380	61,363	.....0	.....0	.....0	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RMSSODA	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley... 4PQUHN3JPF GFNF3BB653...	01/28/2021.....	01/28/2022.....	3,365	7,088,743	2107.....	.....0	767,625	.....0	930,411		930,411	162,786	.....0	.....0	.....0	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RCSSOBQ	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	636,905		636,905	69,848	.....0	.....0	.....0	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RCSSOBU	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	456,183		456,183	(231,562)	.....0	.....0	.....0	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RMSSOBU	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley... 4PQUHN3JPF GFNF3BB653...	09/04/2020.....	09/07/2021.....	4,144	6,362,283	1535.....	20,720,000	.....0	.....0	3,213,229		3,213,229	1,209,853	.....0	.....0	.....0	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RBCSODW	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	.....0	3,363,376		3,363,376	1,223,255	.....0	.....0	.....0	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RMSSOBS	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley... 4PQUHN3JPF GFNF3BB653...	08/28/2020.....	08/27/2021.....	2,731	4,310,447	1578.....	13,655,000	.....0	.....0	2,000,431		2,000,431	782,650	.....0	.....0	.....0	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RBCSOEM	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	584,183		584,183	6,429	.....0	.....0	.....0	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RBCSOEO	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	933,970		933,970	10,278	.....0	.....0	.....0	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RBCSOEI	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	.....0	3,229,015		3,229,015	1,360,899	.....0	.....0	.....0	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RBCSOEK	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	.....0	1,293,577		1,293,577	581,363	.....0	.....0	.....0	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RCSSOBW	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	352,699		352,699	(179,033)	.....0	.....0	.....0	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RMSSOBM	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley... 4PQUHN3JPF GFNF3BB653...	08/14/2020.....	08/13/2021.....	3,943	6,221,581	1578.....	788,600	.....0	.....0	2,888,828		2,888,828	1,138,475	.....0	.....0	.....0	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RMSSODC	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley... 4PQUHN3JPF GFNF3BB653...	02/05/2021.....	02/07/2022.....	2,007	4,482,293	2233.....0	449,8740	382,519		382,519	(67,355)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 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	0	2,648,130		2,648,130	1,025,932	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	0	3,107,677		3,107,677	1,100,174	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	0	3,338,114		3,338,114	1,315,120	0	0	0	0		0001
Russell 2000 OTC Call Option 9RCSS0CA	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYJYJLN8C3868...	02/19/2021	02/18/2022	1,518	3,440,835	2267	0	366,594	0	262,499		262,499	(104,095)	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	0	1,450,936		1,450,936	660,036	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	359,762		359,762	(271,295)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMSS0CO	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	12/21/2020	12/21/2021	2,653	5,227,285	1970	13,265,000	0	0	1,002,404		1,002,404	478,361	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMSS0BG	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	07/14/2020	07/14/2021	7,534	10,760,511	1428	1,506,800	0	0	6,642,053		6,642,053	2,351,408	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMSS0CE	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	10/28/2020	10/28/2021	4,000	6,173,120	1543	20,000,000	0	0	3,079,807		3,079,807	1,138,885	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMSS0DK	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	03/12/2021	03/14/2022	2,589	6,091,373	2353	0	603,325	0	343,952		343,952	(259,373)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMSS0CQ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	12/28/2020	12/28/2021	3,789	7,563,791	1996	18,945,000	0	0	1,353,712		1,353,712	652,577	0	0	0	0		0001
Russell 2000 OTC Call Option 9RCSS0BS	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYJYJLN8C3868...	01/14/2021	01/14/2022	3,322	7,160,073	2155	0	698,985	0	785,083		785,083	86,098	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMSS0BK	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	07/28/2020	07/28/2021	5,602	8,233,596	1470	1,120,400	0	0	4,704,527		4,704,527	1,711,030	0	0	0	0		0001
Russell 2000 OTC Call Option 9RBCS0EA	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	2,493,133		2,493,133	959,395	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMSS0BW	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	09/14/2020	09/14/2021	3,759	5,777,470	1537	18,795,000	0	0	2,909,425		2,909,425	1,093,967	0	0	0	0		0001
Russell 2000 OTC Call Option 9RSGS0AW	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	2,382,092		2,382,092	938,476	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMSS0BI	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	07/21/2020	07/21/2021	3,886	5,780,464	1488	777,200	0	0	3,194,824		3,194,824	1,183,125	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMSS0CK	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	11/20/2020	11/19/2021	3,522	6,287,967	1785	17,610,000	0	0	1,899,149		1,899,149	819,154	0	0	0	0		0001
Russell 2000 OTC Call Option 9RBCS0DY	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	4,114,129		4,114,129	1,616,023	0	0	0	0		0001
Russell 2000 OTC Call Option 9RBCS0EE	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	3,575,053		3,575,053	1,289,310	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMSS0CS	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	12/28/2020	12/28/2021	2,922	5,833,043	1996	14,610,000	0	0	1,043,956		1,043,956	503,254	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMSS0BQ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	08/28/2020	08/27/2021	6,072	9,583,680	1578	30,360,000	0	0	4,447,680		4,447,680	1,740,114	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)
Russell 2000 OTC Call Option 9RMSOCC	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	10/28/2020...	10/28/2021...	4,332	6,685,489	1543	21,660,000	0	0	3,335,431		3,335,431	1,233,413	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMSODG	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	03/05/2021...	03/07/2022...	2,268	4,971,932	2192	0	513,985	0	511,858		511,858	(2,127)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RBCSOEG	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	4,613,827		4,613,827	1,691,907	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMSOBC	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	07/07/2020...	07/07/2021...	3,855	5,458,680	1416	771,000	0	0	3,446,938		3,446,938	1,212,396	0	0	0	0		0001
Russell 2000 OTC Call Option 9RSGSOBG	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	1,971,061		1,971,061	908,031	0	0	0	0		0001
S&P 500 FLEX OPTION 9SWXS0AA	Fixed Annuity Hedge	N/A	Equity/Index	CBOE... 529900RLNSGA90UPEH54...	04/28/2021...	04/28/2022...	12	50,201	4183	0	344,546	0	387,425		387,425	42,879	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFS0BT	Fixed Annuity Hedge	N/A	Equity/Index	CBOE... 529900RLNSGA90UPEH54...	06/21/2021...	06/21/2022...	81	342,208	4225	0	2,290,844	0	2,605,922		2,605,922	315,077	0	0	0	0		0001
S&P 500 FLEX OPTION 9SWXS0AK	Fixed Annuity Hedge	N/A	Equity/Index	CBOE... 529900RLNSGA90UPEH54...	06/14/2021...	06/14/2022...	6	25,552	4259	0	165,947	0	177,862		177,862	11,915	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFS0AZ	Fixed Annuity Hedge	N/A	Equity/Index	CBOE... 529900RLNSGA90UPEH54...	05/21/2021...	05/20/2022...	53	220,261	4156	0	1,574,662	0	1,869,089		1,869,089	294,427	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFS0BP	Fixed Annuity Hedge	N/A	Equity/Index	CBOE... 529900RLNSGA90UPEH54...	06/21/2021...	06/21/2022...	73	308,410	4225	0	2,064,588	0	2,348,547		2,348,547	283,959	0	0	0	0		0001
S&P 500 FLEX OPTION 9SWXS0AI	Fixed Annuity Hedge	N/A	Equity/Index	CBOE... 529900RLNSGA90UPEH54...	05/28/2021...	05/27/2022...	38	159,756	4204	0	1,051,236	0	1,227,550		1,227,550	176,314	0	0	0	0		0001
S&P 500 FLEX OPTION 9SWXS0AD	Fixed Annuity Hedge	N/A	Equity/Index	CBOE... 529900RLNSGA90UPEH54...	05/07/2021...	05/06/2022...	50	211,630	4233	0	1,422,852	0	1,468,736		1,468,736	45,884	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFS0BB	Fixed Annuity Hedge	N/A	Equity/Index	CBOE... 529900RLNSGA90UPEH54...	06/07/2021...	06/07/2022...	20	84,530	4227	0	567,035	0	627,489		627,489	60,454	0	0	0	0		0001
S&P 500 FLEX OPTION 9SWXS0AE	Fixed Annuity Hedge	N/A	Equity/Index	CBOE... 529900RLNSGA90UPEH54...	04/28/2021...	04/28/2022...	56	234,273	4183	0	1,607,883	0	1,807,981		1,807,981	200,098	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFS0AN	Fixed Annuity Hedge	N/A	Equity/Index	CBOE... 529900RLNSGA90UPEH54...	05/21/2021...	05/20/2022...	57	236,884	4156	0	1,693,504	0	2,010,152		2,010,152	316,648	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFS0BF	Fixed Annuity Hedge	N/A	Equity/Index	CBOE... 529900RLNSGA90UPEH54...	06/07/2021...	06/07/2022...	48	202,873	4227	0	1,360,884	0	1,505,973		1,505,973	145,089	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFS0BZ	Fixed Annuity Hedge	N/A	Equity/Index	CBOE... 529900RLNSGA90UPEH54...	06/21/2021...	06/21/2022...	68	287,286	4225	0	1,923,178	0	2,187,687		2,187,687	264,509	0	0	0	0		0001
S&P 500 FLEX OPTION 9SWXS0AG	Fixed Annuity Hedge	N/A	Equity/Index	CBOE... 529900RLNSGA90UPEH54...	04/28/2021...	04/28/2022...	44	184,072	4183	0	1,263,336	0	1,420,557		1,420,557	157,221	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFS0BJ	Fixed Annuity Hedge	N/A	Equity/Index	CBOE... 529900RLNSGA90UPEH54...	06/21/2021...	06/21/2022...	58	245,038	4225	0	1,640,358	0	1,865,969		1,865,969	225,611	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFS0AH	Fixed Annuity Hedge	N/A	Equity/Index	CBOE... 529900RLNSGA90UPEH54...	05/07/2021...	05/06/2022...	64	270,886	4233	0	1,821,251	0	1,879,982		1,879,982	58,732	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFS0AA	Fixed Annuity Hedge	N/A	Equity/Index	CBOE... 529900RLNSGA90UPEH54...	04/21/2021...	04/21/2022...	7	30,383	4340	0	137,015	0	152,971		152,971	15,956	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFS0AV	Fixed Annuity Hedge	N/A	Equity/Index	CBOE... 529900RLNSGA90UPEH54...	05/21/2021...	05/20/2022...	78	324,157	4156	0	2,317,427	0	2,750,734		2,750,734	433,307	0	0	0	0		0001

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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 FLEX OPTION 9SXF50BN	Fixed Annuity Hedge	N/A	Equity/Index	CBOE..... 529900RLNSGA90UPEH54....	06/21/2021...	06/21/2022....	16	67,597	4225.....	0	452,512	0	514,750		514,750	62,237	0	0	0	0		0001.....
S&P 500 FLEX OPTION 9SXF50AF	Fixed Annuity Hedge	N/A	Equity/Index	CBOE..... 529900RLNSGA90UPEH54....	05/07/2021...	05/06/2022....	48	203,165	4233.....	0	1,365,938	0	1,409,987		1,409,987	44,049	0	0	0	0		0001.....
S&P 500 FLEX OPTION 9SXF50AR	Fixed Annuity Hedge	N/A	Equity/Index	CBOE..... 529900RLNSGA90UPEH54....	05/21/2021...	05/20/2022....	99	411,430	4156.....	0	2,941,349	0	3,491,316		3,491,316	549,967	0	0	0	0		0001.....
S&P 500 FLEX OPTION 9SXF50BD	Fixed Annuity Hedge	N/A	Equity/Index	CBOE..... 529900RLNSGA90UPEH54....	06/07/2021...	06/07/2022....	51	215,553	4227.....	0	1,445,939	0	1,600,096		1,600,096	154,157	0	0	0	0		0001.....
S&P 500 FLEX OPTION 9SXF50AB	Fixed Annuity Hedge	N/A	Equity/Index	CBOE..... 529900RLNSGA90UPEH54....	05/07/2021...	05/06/2022....	12	50,791	4233.....	0	341,484	0	352,497		352,497	11,012	0	0	0	0		0001.....
S&P 500 FLEX OPTION 9SXF50BX	Fixed Annuity Hedge	N/A	Equity/Index	CBOE..... 529900RLNSGA90UPEH54....	06/21/2021...	06/21/2022....	93	392,905	4225.....	0	2,630,229	0	2,991,984		2,991,984	361,755	0	0	0	0		0001.....
S&P 500 FLEX OPTION 9SXF50AX	Fixed Annuity Hedge	N/A	Equity/Index	CBOE..... 529900RLNSGA90UPEH54....	05/21/2021...	05/20/2022....	84	349,092	4156.....	0	2,495,690	0	2,962,329		2,962,329	466,639	0	0	0	0		0001.....
S&P 500 FLEX OPTION 9SXF50CD	Fixed Annuity Hedge	N/A	Equity/Index	CBOE..... 529900RLNSGA90UPEH54....	06/21/2021...	06/21/2022....	56	236,588	4225.....	0	1,583,794	0	1,801,625		1,801,625	217,831	0	0	0	0		0001.....
S&P 500 FLEX OPTION 9SXF50CB	Fixed Annuity Hedge	N/A	Equity/Index	CBOE..... 529900RLNSGA90UPEH54....	06/21/2021...	06/21/2022....	63	266,162	4225.....	0	1,781,768	0	2,026,828		2,026,828	245,060	0	0	0	0		0001.....
S&P 500 FLEX OPTION 9SXF50AK	Fixed Annuity Hedge	N/A	Equity/Index	CBOE..... 529900RLNSGA90UPEH54....	05/21/2021...	05/20/2022....	14	58,182	4156.....	0	415,948	0	493,722		493,722	77,773	0	0	0	0		0001.....
S&P 500 FLEX OPTION 9SXF50AP	Fixed Annuity Hedge	N/A	Equity/Index	CBOE..... 529900RLNSGA90UPEH54....	05/21/2021...	05/20/2022....	75	311,690	4156.....	0	2,228,295	0	2,644,937		2,644,937	416,642	0	0	0	0		0001.....
S&P 500 FLEX OPTION 9SXF50BL	Fixed Annuity Hedge	N/A	Equity/Index	CBOE..... 529900RLNSGA90UPEH54....	06/21/2021...	06/21/2022....	189	798,485	4225.....	0	5,345,304	0	6,080,484		6,080,484	735,180	0	0	0	0		0001.....
S&P 500 FLEX OPTION 9SXF50BV	Fixed Annuity Hedge	N/A	Equity/Index	CBOE..... 529900RLNSGA90UPEH54....	06/21/2021...	06/21/2022....	56	236,588	4225.....	0	1,583,794	0	1,801,625		1,801,625	217,831	0	0	0	0		0001.....
S&P 500 FLEX OPTION 9SXF50CF	Fixed Annuity Hedge	N/A	Equity/Index	CBOE..... 529900RLNSGA90UPEH54....	06/21/2021...	06/21/2022....	40	168,992	4225.....	0	1,131,281	0	1,286,875		1,286,875	155,594	0	0	0	0		0001.....
S&P 500 FLEX OPTION 9SXF50AJ	Fixed Annuity Hedge	N/A	Equity/Index	CBOE..... 529900RLNSGA90UPEH54....	05/21/2021...	05/20/2022....	7	30,255	4322.....	0	142,783	0	171,054		171,054	28,271	0	0	0	0		0001.....
S&P 500 FLEX OPTION 9SXF50AT	Fixed Annuity Hedge	N/A	Equity/Index	CBOE..... 529900RLNSGA90UPEH54....	05/21/2021...	05/20/2022....	64	265,975	4156.....	0	1,901,478	0	2,257,013		2,257,013	355,534	0	0	0	0		0001.....
S&P 500 FLEX OPTION 9SWXS0AC	Fixed Annuity Hedge	N/A	Equity/Index	CBOE..... 529900RLNSGA90UPEH54....	04/28/2021...	04/28/2022....	62	259,374	4183.....	0	1,780,156	0	2,001,693		2,001,693	221,537	0	0	0	0		0001.....
S&P 500 FLEX OPTION 9SXF50BR	Fixed Annuity Hedge	N/A	Equity/Index	CBOE..... 529900RLNSGA90UPEH54....	06/21/2021...	06/21/2022....	56	236,588	4225.....	0	1,583,794	0	1,801,625		1,801,625	217,831	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	1,733,700		1,733,700	810,688	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SUBS0BE	Fixed Annuity Hedge	N/A	Equity/Index	UBS..... 5493001KJTIIGC8Y1R12....	05/14/2021...	05/13/2022....	8,134	33,950,096	4174.....	0	2,329,009	0	2,739,730		2,739,730	410,721	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	894,285		894,285	450,160	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0JM	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPGFNF3BB653....	09/21/2020...	09/21/2021....	5,827	19,118,737	3281.....	29,135,000	0	0	5,935,710		5,935,710	2,514,999	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 9SUBSOBI	Fixed Annuity Hedge	N/A	Equity/Index	UBS..... 5493001KJTIIGC8Y1R12.....	05/21/2021...	05/20/2022.....	5,124	21,294,627	4156.....	0	1,513,527	0	1,807,021		1,807,021	293,494	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	41,043		41,043	35,050	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	763,280		763,280	356,946	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	38,080,217		38,080,217	18,054,519	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	807,948		807,948	349,019	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0OR	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653....	04/14/2021...	04/14/2022.....	5,630	23,221,836	4125.....	0	1,596,295	0	2,011,996		2,011,996	415,700	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0IU	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653....	08/28/2020...	08/27/2021.....	12,216	42,853,850	3508.....	61,080,000	0	0	9,689,077		9,689,077	4,775,265	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS1AP	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	04/21/2021...	04/21/2022.....	15,781	65,860,741	4173.....	0	4,466,020	0	5,149,622		5,149,622	683,603	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	4,695,219		4,695,219	2,121,483	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SRBS0IG	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11....	06/21/2021...	06/21/2022.....	649	2,851,563	4394.....	0	122,564	0	142,250		142,250	19,686	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMLS0RC	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80....	07/21/2020...	07/21/2021.....	8,611	28,048,610	3257.....	1,722,200	0	0	8,939,616		8,939,616	3,913,699	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	7,996,751		7,996,751	3,402,977	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0HT	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653....	07/21/2020...	07/21/2021.....	9,039	29,442,735	3257.....	1,807,800	0	0	9,383,950		9,383,950	4,108,225	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SCTS0AK	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup..... 5493008GOWFHX1UU8231....	08/21/2020...	08/20/2021.....	10,916	37,083,399	3397.....	54,580,000	0	0	9,845,142		9,845,142	4,570,603	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0OV	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653....	04/14/2021...	04/14/2022.....	5,473	22,574,264	4125.....	0	1,551,780	0	1,955,888		1,955,888	404,108	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SCTM0AB	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup..... 5493008GOWFHX1UU8231....	09/14/2020...	09/14/2021.....	480	1,624,099	3384.....	19,003	0	0	180,684		180,684	116,194	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCA0AU	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	02/05/2021...	02/07/2022.....	760	2,953,991	3887.....	0	134,733	0	254,412		254,412	119,679	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMLS0SI	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80....	11/20/2020...	11/19/2021.....	10,987	39,086,692	3558.....	54,935,000	0	0	8,420,798		8,420,798	3,992,453	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0OZ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653....	04/21/2021...	04/21/2022.....	1,280	5,341,978	4173.....	0	362,240	0	417,687		417,687	55,447	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMLA0DJ	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80....	08/14/2020...	08/13/2021.....	829	2,796,093	3373.....	137,564	0	0	405,079		405,079	152,758	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMLS0RG	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80....	08/07/2020...	08/06/2021.....	6,708	22,480,386	3351.....	1,341,600	0	0	6,346,489		6,346,489	2,901,866	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCA0AQ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	08/21/2020...	08/20/2021.....	10,347	35,150,415	3397.....	1,701,254	0	0	4,992,009		4,992,009	1,979,014	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 9SMSSONE	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley...	02/19/2021...	02/18/2022...	5,897	23,037,869	3907	0	1,892,724	0	2,932,356		2,932,356	1,039,632	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLSORU	Fixed Annuity Hedge	N/A	Equity/ Index	BOA/Merrill Lynch	09/14/2020...	09/14/2021...	7,339	24,831,800	3384	36,695,000	0	0	6,733,578		6,733,578	3,034,928	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSSOKR	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley...	12/07/2020...	12/07/2021...	2,268	8,373,365	3692	11,340,000	0	0	1,474,127		1,474,127	748,670	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCSOWY	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	09/21/2020...	09/21/2021...	4,653	15,266,772	3281	23,265,000	0	0	4,739,807		4,739,807	2,008,287	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFSOAB	Fixed Annuity Hedge	N/A	Equity/ Index	Wells Fargo	01/21/2021...	01/21/2022...	1,422	5,479,066	3853	0	423,131	0	751,408		751,408	328,276	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0XS	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	10/14/2020...	10/14/2021...	7,526	26,255,730	3489	37,630,000	0	0	6,177,949		6,177,949	2,888,845	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSSOKC	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley...	11/13/2020...	11/12/2021...	5,947	21,320,887	3585	29,735,000	0	0	4,392,740		4,392,740	2,125,153	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSSOJA	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley...	09/04/2020...	09/07/2021...	5,920	20,287,603	3427	29,600,000	0	0	5,173,978		5,173,978	2,403,855	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0XQ	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	10/14/2020...	10/14/2021...	7,793	27,187,205	3489	38,965,000	0	0	6,397,124		6,397,124	2,991,333	0	0	0	0		0001
S&P 500 OTC Call Option 9SCTMOAJ	Fixed Annuity Hedge	N/A	Equity/ Index	Citigroup	06/21/2021...	06/21/2022...	640	2,703,866	4225	0	27,040	0	45,989		45,989	18,949	0	0	0	0		0001
S&P 500 OTC Call Option 9SCTMOAD	Fixed Annuity Hedge	N/A	Equity/ Index	Citigroup	10/07/2020...	10/07/2021...	3,997	13,667,542	3419	113,454	0	0	782,680		782,680	464,504	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSSOJS	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley...	09/28/2020...	09/28/2021...	6,060	20,310,696	3352	30,300,000	0	0	5,757,719		5,757,719	2,522,178	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSSOOL	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley...	04/07/2021...	04/07/2022...	4,925	20,093,754	4080	0	1,348,541	0	1,904,157		1,904,157	555,616	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFSOAF	Fixed Annuity Hedge	N/A	Equity/ Index	Wells Fargo	01/28/2021...	01/28/2022...	1,341	5,078,877	3787	0	441,202	0	787,039		787,039	345,838	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLMOAO	Fixed Annuity Hedge	N/A	Equity/ Index	BOA/Merrill Lynch	07/14/2020...	07/14/2021...	255	815,368	3198	11,973	0	0	121,736		121,736	72,872	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSSOKZ	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley...	01/14/2021...	01/14/2022...	1,698	6,447,408	3797	0	511,144	0	972,084		972,084	460,940	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGA0AP	Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale	12/28/2020...	12/28/2021...	2,362	8,822,920	3735	377,613	0	0	996,194		996,194	596,330	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0IS	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley...	08/28/2020...	08/27/2021...	8,459	29,674,257	3508	42,295,000	0	0	6,709,226		6,709,226	3,306,644	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSMOAO	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley...	05/28/2021...	05/27/2022...	349	1,467,234	4204	0	27,438	0	44,976		44,976	17,538	0	0	0	0		0001
S&P 500 OTC Call Option 9SUBS0AK	Fixed Annuity Hedge	N/A	Equity/ Index	UBS	12/21/2020...	12/21/2021...	12,200	45,078,024	3695	61,000,000	0	0	7,957,897		7,957,897	4,005,802	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLA0DL	Fixed Annuity Hedge	N/A	Equity/ Index	BOA/Merrill Lynch	09/04/2020...	09/07/2021...	902	3,091,118	3427	188,554	0	0	438,803		438,803	186,094	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSA0BM	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int	05/14/2021...	05/13/2022...	385	1,606,932	4174	0	62,027	0	75,918		75,918	13,891	0	0	0	0		0001

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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 9SWFM0AC	Fixed Annuity Hedge	N/A	Equity/ Index	Wells Fargo..... KB1H1DSPRFMYMCUFXT09	03/12/2021	03/14/2022	764	3,012,712	3943	0	23,799	0	97,353		97,353	73,554	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0VH	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP57OUK5573	08/07/2020	08/06/2021	2,548	8,539,061	3351	509,600	0	0	2,410,682		2,410,682	1,102,259	0	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	39,878		39,878	25,499	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMLS0TK	Fixed Annuity Hedge	N/A	Equity/ Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80	05/21/2021	05/20/2022	16,881	70,155,073	4156	0	4,986,308	0	5,953,223		5,953,223	966,915	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMLS0SW	Fixed Annuity Hedge	N/A	Equity/ Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80	12/07/2020	12/07/2021	3,646	13,460,886	3692	18,230,000	0	0	2,369,782		2,369,782	1,203,550	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMLA0DK	Fixed Annuity Hedge	N/A	Equity/ Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80	08/28/2020	08/27/2021	2,068	7,254,565	3508	364,899	0	0	802,540		802,540	380,937	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0VP	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP57OUK5573	08/14/2020	08/13/2021	6,893	23,249,055	3373	1,378,600	0	0	6,378,840		6,378,840	2,937,172	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0YU	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP57OUK5573	10/28/2020	10/28/2021	6,221	20,349,078	3271	31,105,000	0	0	6,429,713		6,429,713	2,650,343	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMMS0AB	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	1,882,515		1,882,515	705,883	0	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	142,682		142,682	98,209	0	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	2,995,210		2,995,210	1,390,525	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SUBM0AE	Fixed Annuity Hedge	N/A	Equity/ Index	UBS..... 5493001KJTIIGC8Y1R12	04/14/2021	04/14/2022	610	2,516,043	4125	0	24,656	0	73,868		73,868	49,212	0	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	6,986,833		6,986,833	3,058,785	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SWFS0CL	Fixed Annuity Hedge	N/A	Equity/ Index	Wells Fargo..... KB1H1DSPRFMYMCUFXT09	06/28/2021	06/28/2022	9,236	39,628,074	4291	0	2,535,656	0	2,617,471		2,617,471	81,815	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SWFS0BD	Fixed Annuity Hedge	N/A	Equity/ Index	Wells Fargo..... KB1H1DSPRFMYMCUFXT09	03/19/2021	03/21/2022	8,223	32,177,421	3913	0	2,497,861	0	4,166,952		4,166,952	1,669,091	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMLS0RK	Fixed Annuity Hedge	N/A	Equity/ Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80	08/07/2020	08/06/2021	6,913	23,167,399	3351	1,382,600	0	0	6,540,441		6,540,441	2,990,548	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SWFS0CH	Fixed Annuity Hedge	N/A	Equity/ Index	Wells Fargo..... KB1H1DSPRFMYMCUFXT09	06/21/2021	06/21/2022	7,086	29,936,862	4225	0	2,004,065	0	2,279,699		2,279,699	275,634	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SWFS0AL	Fixed Annuity Hedge	N/A	Equity/ Index	Wells Fargo..... KB1H1DSPRFMYMCUFXT09	02/12/2021	02/14/2022	1,593	6,271,322	3937	0	504,228	0	750,713		750,713	246,485	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMSS0IL	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653	08/21/2020	08/20/2021	1,242	4,219,273	3397	348,046	0	0	1,120,160		1,120,160	520,034	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCA0AX	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP57OUK5573	03/26/2021	03/28/2022	2,190	8,704,243	3975	0	338,771	0	695,468		695,468	356,697	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMSS0OB	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653	03/19/2021	03/21/2022	17,280	67,618,368	3913	0	5,249,063	0	8,756,529		8,756,529	3,507,466	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS1AZ	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP57OUK5573	05/14/2021	05/13/2022	4,972	20,752,382	4174	0	1,423,633	0	1,674,691		1,674,691	251,058	0	0	0	0	0	0001

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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 9SMSS0PV	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	05/28/2021...	05/27/2022...	5,133	21,579,697	4204	0	1,419,999	0	1,658,162		1,658,162	238,163	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	4,749,990		4,749,990	2,756,184	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	7,732,858		7,732,858	3,892,523	0	0	0	0		0001
S&P 500 OTC Call Option 9SCTS0AU	Fixed Annuity Hedge	N/A	Equity/ Index	Citigroup... 5493008GOWFHX1UU8231...	11/06/2020...	11/05/2021...	6,777	23,783,475	3509	33,885,000	0	0	5,471,249		5,471,249	2,550,702	0	0	0	0		0001
S&P 500 OTC Call Option 9SCTS0AI	Fixed Annuity Hedge	N/A	Equity/ Index	Citigroup... 5493008GOWFHX1UU8231...	08/21/2020...	08/20/2021...	11,178	37,973,454	3397	55,890,000	0	0	10,081,439		10,081,439	4,680,304	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSM0CC	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	93,945		93,945	70,196	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSM0CF	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	06/07/2021...	06/07/2022...	3,142	13,279,726	4227	0	124,832	0	242,210		242,210	117,378	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0HX	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	07/21/2020...	07/21/2021...	10,210	33,257,033	3257	2,042,000	0	0	10,599,638		10,599,638	4,640,445	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0DO	Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41...	04/14/2021...	04/14/2022...	1,270	5,238,318	4125	0	360,088	0	453,860		453,860	93,773	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0NQ	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	03/19/2021...	03/21/2022...	1,400	5,478,340	3913	0	425,614	0	709,441		709,441	283,827	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0PT	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	05/28/2021...	05/27/2022...	11,408	47,960,487	4204	0	3,155,922	0	3,685,235		3,685,235	529,313	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS1AV	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	05/14/2021...	05/13/2022...	7,970	33,265,585	4174	0	2,282,051	0	2,684,491		2,684,491	402,440	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	41,746,344		41,746,344	21,014,041	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSM0BY	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	69,135		69,135	45,384	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0LF	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	01/21/2021...	01/21/2022...	18,027	69,459,293	3853	0	5,364,129	0	9,525,759		9,525,759	4,161,630	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0LB	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	01/14/2021...	01/14/2022...	3,830	14,536,918	3796	0	1,156,395	0	2,197,597		2,197,597	1,041,201	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	465,413		465,413	234,744	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0MY	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	02/19/2021...	02/18/2022...	17,318	67,656,404	3907	0	5,558,453	0	8,611,589		8,611,589	3,053,136	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0NR	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	03/19/2021...	03/21/2022...	5,340	20,895,954	3913	0	1,622,106	0	2,706,011		2,706,011	1,083,904	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0IW	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	08/28/2020...	08/27/2021...	6,879	24,131,601	3508	34,395,000	0	0	5,456,054		5,456,054	2,689,018	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0YM	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	5,838,669		5,838,669	2,638,138	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0NO	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	03/05/2021...	03/07/2022...	7,417	28,495,669	3842	0	2,300,757	0	4,138,501		4,138,501	1,837,744	0	0	0	0		0001

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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 9SBCS1BD	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/21/2021	05/20/2022	46,269	192,287,486	4156	0	13,666,933	0	16,317,143		16,317,143	2,650,210	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMSS00N	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley 4PQUHN3JPFQFN3BB653	04/07/2021	04/07/2022	6,030	24,602,099	4080	0	1,651,107	0	2,331,384		2,331,384	680,277	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMSS0LZ	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley 4PQUHN3JPFQFN3BB653	02/12/2021	02/14/2022	5,666	22,294,747	3935	0	1,799,710	0	2,679,122		2,679,122	879,412	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMSS0SQ	Fixed Annuity Hedge	N/A	Equity/ Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80	11/27/2020	11/26/2021	7,725	28,106,254	3638	38,625,000	0	0	5,363,976		5,363,976	2,653,364	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0WO	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	8,866,384		8,866,384	3,756,745	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	2,949,800		2,949,800	1,328,282	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMSS0MO	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley 4PQUHN3JPFQFN3BB653	02/19/2021	02/18/2022	6,946	27,136,008	3907	0	2,229,415	0	3,453,984		3,453,984	1,224,569	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	20,506,569		20,506,569	8,688,767	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMSS0PR	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley 4PQUHN3JPFQFN3BB653	05/28/2021	05/27/2022	5,582	23,467,342	4204	0	1,544,211	0	1,803,207		1,803,207	258,996	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMSS0LT	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley 4PQUHN3JPFQFN3BB653	02/12/2021	02/14/2022	5,828	22,932,189	3935	0	1,851,166	0	2,755,722		2,755,722	904,556	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SUBS0AG	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	4,215,690		4,215,690	2,141,039	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMSS0MS	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley 4PQUHN3JPFQFN3BB653	02/19/2021	02/18/2022	7,003	27,358,690	3907	0	2,247,710	0	3,482,328		3,482,328	1,234,618	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMSS0SO	Fixed Annuity Hedge	N/A	Equity/ Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80	11/27/2020	11/26/2021	6,790	24,704,396	3638	33,950,000	0	0	4,714,744		4,714,744	2,332,212	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	21,238,988		21,238,988	9,596,601	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	3,279,879		3,279,879	1,432,919	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMSS0NX	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley 4PQUHN3JPFQFN3BB653	03/19/2021	03/21/2022	6,730	26,335,163	3913	0	2,044,340	0	3,410,384		3,410,384	1,366,044	0	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	5,419,447		5,419,447	2,569,458	0	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	7,611,533		7,611,533	3,831,451	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMSS0KV	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley 4PQUHN3JPFQFN3BB653	12/28/2020	12/28/2021	7,054	26,349,229	3735	35,270,000	0	0	4,367,199		4,367,199	2,239,107	0	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	6,574,101		6,574,101	3,027,081	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SCTM0AE	Fixed Annuity Hedge	N/A	Equity/ Index	Citigroup 5493008GOWFH1UU8231	10/21/2020	10/21/2021	493	1,693,731	3436	17,955	0	0	133,704		133,704	85,240	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMSS0NI	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley 4PQUHN3JPFQFN3BB653	02/26/2021	02/28/2022	5,357	20,416,331	3811	0	1,762,730	0	3,108,908		3,108,908	1,346,178	0	0	0	0	0	0001

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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 9SMSS0KN	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	11/20/2020...	11/19/2021...	7,108	25,286,994	3558	35,540,000	0	0	5,447,805		5,447,805	2,582,903	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGA0AK	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale. O2RNE8IBXP4R0T8PU41...	09/28/2020...	09/28/2021...	2,287	7,665,109	3352	431,557	0	0	1,415,646		1,415,646	554,424	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	526,674		526,674	249,658	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0NZ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	03/19/2021...	03/21/2022...	5,519	21,596,399	3913	0	1,676,480	0	2,796,718		2,796,718	1,120,238	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0IH	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	01/21/2021...	01/21/2022...	8,335	32,115,338	3853	0	2,480,169	0	4,404,349		4,404,349	1,924,180	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0IH	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11...	06/21/2021...	06/21/2022...	1,145	4,837,385	4225	0	324,585	0	368,368		368,368	43,783	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSM0BU	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	08/14/2020...	08/13/2021...	522	1,760,628	3373	21,819	0	0	205,625		205,625	132,433	0	0	0	0		0001
S&P 500 OTC Call Option 9SRCA0AR	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	352,777		352,777	164,628	0	0	0	0		0001
S&P 500 OTC Call Option 9SCTS0AQ	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup... 5493008GOWFHX1UU8231...	09/14/2020...	09/14/2021...	4,128	13,967,253	3384	20,640,000	0	0	3,787,466		3,787,466	1,707,070	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGA0AO	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale. O2RNE8IBXP4R0T8PU41...	12/14/2020...	12/14/2021...	855	3,118,604	3647	144,076	0	0	415,270		415,270	230,758	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	5,760,509		5,760,509	2,731,162	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSM0BW	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	11/06/2020...	11/05/2021...	5,511	19,340,524	3509	131,511	0	0	746,607		746,607	457,330	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	7,324,235		7,324,235	3,206,497	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBA0AR	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11...	07/07/2020...	07/07/2021...	1,061	3,337,185	3145	176,869	0	0	639,926		639,926	152,119	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	3,158,090		3,158,090	1,382,589	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0TC	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80...	01/07/2021...	01/07/2022...	5,409	20,574,700	3804	0	1,548,308	0	3,049,039		3,049,039	1,500,731	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS1AT	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	04/21/2021...	04/21/2022...	17,365	72,471,438	4173	0	4,914,292	0	5,666,510		5,666,510	752,218	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFS0CJ	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo... KB1H1DSRPFMYMCUFXT09...	06/28/2021...	06/28/2022...	9,925	42,584,304	4291	0	2,724,814	0	2,812,733		2,812,733	87,919	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0RE	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80...	07/21/2020...	07/21/2021...	6,821	22,218,043	3257	1,364,200	0	0	7,081,305		7,081,305	3,100,144	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFS0BN	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo... KB1H1DSRPFMYMCUFXT09...	05/21/2021...	05/20/2022...	16,229	67,445,452	4156	0	4,793,720	0	5,723,290		5,723,290	929,570	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	8,095,064		8,095,064	3,838,016	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0SY	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80...	12/14/2020...	12/14/2021...	5,520	20,134,145	3647	27,600,000	0	0	3,821,397		3,821,397	1,876,107	0	0	0	0		0001

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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 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	498,243		498,243	347,927	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFA0AA	Fixed Annuity Hedge	N/A	Equity/ Index	Wells Fargo..... KB1H1DSPRFMYMCUFXT09	06/28/2021	06/28/2022	1,805	7,744,551	4291	0	260,985	0	274,891		274,891	13,907	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	1,159,580		1,159,580	571,499	0	0	0	0		0001
S&P 500 OTC Call Option 9SCTM0AI	Fixed Annuity Hedge	N/A	Equity/ Index	Citigroup..... 5493008GOWFH1U08231	05/21/2021	05/20/2022	287	1,192,732	4156	0	13,967	0	32,520		32,520	18,553	0	0	0	0		0001
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	3,146,397		3,146,397	1,382,577	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0PH	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653	04/21/2021	04/21/2022	5,501	22,957,983	4173	0	1,556,782	0	1,795,075		1,795,075	238,293	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	4,695,408		4,695,408	2,189,004	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	3,192,162		3,192,162	1,394,597	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	5,569,849		5,569,849	1,988,177	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0PL	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653	04/21/2021	04/21/2022	5,281	22,039,831	4173	0	1,494,522	0	1,723,285		1,723,285	228,763	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	192,434		192,434	127,537	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	5,776,399		5,776,399	2,659,775	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCA0AS	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP57OUK5573	11/27/2020	11/26/2021	1,956	7,116,613	3638	309,361	0	0	912,376		912,376	501,378	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	738,369		738,369	280,803	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	272,529		272,529	99,039	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0OJ	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653	04/07/2021	04/07/2022	5,823	23,757,549	4080	0	1,594,427	0	2,251,351		2,251,351	656,924	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0PX	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653	06/07/2021	06/07/2022	5,698	24,082,711	4227	0	1,615,483	0	1,787,716		1,787,716	172,233	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	1,107,973		1,107,973	471,550	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	4,701,939		4,701,939	1,543,394	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS1AJ	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP57OUK5573	03/12/2021	03/14/2021	6,153	24,263,371	3943	0	1,897,213	0	2,950,351		2,950,351	1,053,138	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFS0CP	Fixed Annuity Hedge	N/A	Equity/ Index	Wells Fargo..... KB1H1DSPRFMYMCUFXT09	06/28/2021	06/28/2022	3,716	15,943,907	4291	0	1,020,193	0	1,053,110		1,053,110	32,917	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFS0CD	Fixed Annuity Hedge	N/A	Equity/ Index	Wells Fargo..... KB1H1DSPRFMYMCUFXT09	06/14/2021	06/14/2022	12,736	54,193,590	4255	0	3,549,950	0	3,804,047		3,804,047	254,097	0	0	0	0		0001

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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 9SMSS0KX	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley...	01/07/2021...	01/07/2022...	1,845	7,017,993	3804	0	528,125	0	1,040,022		1,040,022	511,897	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0HI	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley...	07/14/2020...	07/14/2021...	3,912	12,508,698	3198	782,400	0	0	4,296,565		4,296,565	1,828,382	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSM0BX	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int	11/13/2020...	11/12/2021...	164	587,965	3585	6,486	0	0	42,793		42,793	30,277	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFS0BR	Fixed Annuity Hedge	N/A	Equity/ Index	Wells Fargo	05/21/2021...	05/20/2022...	1,540	6,400,024	4156	0	454,885	0	543,094		543,094	88,209	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0HQ	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int	01/14/2021...	01/14/2022...	5,954	22,598,645	3796	0	1,797,697	0	3,416,316		3,416,316	1,618,620	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0KT	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley...	12/14/2020...	12/14/2021...	1,376	5,018,946	3647	6,880,000	0	0	952,580		952,580	467,667	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0YO	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	10/28/2020...	10/28/2021...	5,450	17,827,114	3271	27,250,000	0	0	5,632,846		5,632,846	2,321,873	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0HG	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley...	07/14/2020...	07/14/2021...	1,940	6,203,189	3198	388,000	0	0	2,130,710		2,130,710	906,713	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSM0CD	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int	02/26/2021...	02/28/2022...	339	1,291,980	3811	0	11,499	0	43,672		43,672	32,173	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0VD	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	07/28/2020...	07/28/2021...	6,882	22,149,304	3218	1,376,400	0	0	7,413,023		7,413,023	3,155,495	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0ID	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley...	07/21/2020...	07/21/2021...	7,823	25,481,858	3257	1,564,600	0	0	8,121,544		8,121,544	3,555,553	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0TE	Fixed Annuity Hedge	N/A	Equity/ Index	BOA/Merrill Lynch	01/21/2021...	01/21/2022...	5,364	20,667,867	3853	0	1,596,116	0	2,834,424		2,834,424	1,238,308	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSM0CA	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int	12/14/2020...	12/14/2021...	216	787,858	3647	9,927	0	0	52,947		52,947	38,280	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0RO	Fixed Annuity Hedge	N/A	Equity/ Index	BOA/Merrill Lynch	08/21/2020...	08/20/2021...	6,206	21,082,775	3397	31,030,000	0	0	5,597,192		5,597,192	2,598,494	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBA0AX	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets	01/28/2021...	01/28/2022...	1,974	7,476,288	3787	0	381,298	0	822,151		822,151	440,854	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0ZJ	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	12/21/2020...	12/21/2021...	702	2,697,589	3843	149,070	0	0	367,410		367,410	202,431	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0SG	Fixed Annuity Hedge	N/A	Equity/ Index	BOA/Merrill Lynch	11/13/2020...	11/12/2021...	7,442	26,680,686	3585	37,210,000	0	0	5,497,019		5,497,019	2,659,389	0	0	0	0		0001
S&P 500 OTC Call Option 9SUBS0BK	Fixed Annuity Hedge	N/A	Equity/ Index	UBS	06/14/2021...	06/14/2022...	4,951	21,067,248	4255	0	1,380,010	0	1,478,787		1,478,787	98,778	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0HK	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley...	07/21/2020...	07/21/2021...	1,354	4,410,384	3257	362,263	0	0	1,405,672		1,405,672	615,393	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0IB	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int	01/21/2021...	01/21/2022...	7,104	27,372,209	3853	0	2,113,872	0	3,753,869		3,753,869	1,639,997	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLA0DO	Fixed Annuity Hedge	N/A	Equity/ Index	BOA/Merrill Lynch	06/14/2021...	06/14/2022...	609	2,591,386	4255	0	90,698	0	99,035		99,035	8,336	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0VN	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	08/14/2020...	08/13/2021...	1,792	6,044,147	3373	358,400	0	0	1,658,332		1,658,332	763,588	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 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	6,205,095		6,205,095	2,796,732	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	7,977,068		7,977,068	3,604,350	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SSGA0AR	Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	05/28/2021	05/27/2022	1,312	5,515,792	4204	0	192,497	0	244,286		244,286	51,789	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMSS0JO	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653	09/21/2020	09/21/2021	21,203	69,568,315	3281	106,015,000	0	0	21,598,568		21,598,568	9,151,455	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SCSA0BL	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	04/28/2021	04/28/2022	995	4,162,264	4183	0	153,588	0	174,693		174,693	21,104	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0XG	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/28/2020	09/28/2021	6,976	23,380,762	3352	34,880,000	0	0	6,628,028		6,628,028	2,903,418	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0XK	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/07/2020	10/07/2021	6,898	23,587,366	3419	34,490,000	0	0	6,108,375		6,108,375	2,760,610	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMLS0SK	Fixed Annuity Hedge	N/A	Equity/ Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80	11/20/2020	11/19/2021	12,061	42,907,490	3558	60,305,000	0	0	9,243,947		9,243,947	4,382,722	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SUBS0AU	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	1,348,929		1,348,929	625,365	0	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	87,908		87,908	62,059	0	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	3,093,819		3,093,819	1,339,644	0	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	831,342		831,342	467,792	0	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	166,226		166,226	94,437	0	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	29,903,951		29,903,951	11,978,159	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMSS0PJ	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653	04/21/2021	04/21/2022	5,017	20,938,048	4173	0	1,419,810	0	1,637,137		1,637,137	217,327	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMSA0AC	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	3,957,812		3,957,812	2,139,706	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SWFS0AS	Fixed Annuity Hedge	N/A	Equity/ Index	Wells Fargo... KB1H1DSPRFMYMUFXT09	03/12/2021	03/14/2022	2,139	8,444,088	3948	0	653,964	0	1,018,318		1,018,318	364,355	0	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	482,920		482,920	235,766	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0XI	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/07/2020	10/07/2021	2,600	8,890,570	3419	13,000,000	0	0	2,302,374		2,302,374	1,040,531	0	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	4,021,659		4,021,659	1,905,426	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SCTM0AG	Fixed Annuity Hedge	N/A	Equity/ Index	Citigroup... 5493008GOWFH1UU8231	01/14/2021	01/14/2022	520	1,973,681	3796	0	22,712	0	101,994		101,994	79,283	0	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	4,616,772		4,616,772	2,016,984	0	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 9SMSSOME	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	02/19/2021	02/18/2022	48,493	189,448,088	3907	0	15,564,502	0	24,113,742	24,113,742	24,113,742	8,549,239	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMSS0NM	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	03/05/2021	03/07/2022	4,883	18,760,193	3842	0	1,514,709	0	2,724,592	2,724,592	2,724,592	1,209,883	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCA0AV	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	02/12/2021	02/14/2022	593	2,333,354	3935	0	108,335	0	177,423	177,423	177,423	69,088	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMSS0HR	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	07/21/2020	07/21/2021	8,506	27,706,594	3257	1,701,200	0	0	8,830,609	8,830,609	8,830,609	3,865,977	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SCTA0AA	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup	11/06/2020	11/05/2021	1,095	3,842,837	3509	185,230	0	0	611,140	611,140	611,140	292,226	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SUBMOAF	Fixed Annuity Hedge	N/A	Equity/Index	UBS	05/14/2021	05/13/2022	303	1,264,677	4174	0	14,023	0	31,916	31,916	31,916	17,893	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SSGSODE	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale	12/14/2020	12/14/2021	1,300	4,743,765	3649	6,500,000	0	0	898,146	898,146	898,146	441,388	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SRBA0AV	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	09/14/2020	09/14/2021	978	3,309,102	3384	174,387	0	0	536,372	536,372	536,372	215,827	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMSS0JE	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	09/04/2020	09/07/2021	5,639	19,324,627	3427	28,195,000	0	0	4,928,389	4,928,389	4,928,389	2,289,753	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMSS0LJ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	01/28/2021	01/28/2022	6,362	24,095,312	3787	0	2,093,158	0	3,733,888	3,733,888	3,733,888	1,640,730	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMSS0OF	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	03/26/2021	03/28/2022	5,926	23,553,124	3975	0	1,670,138	0	2,736,512	2,736,512	2,736,512	1,066,374	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMLS0QW	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch	07/07/2020	07/07/2021	8,227	25,876,548	3145	1,645,400	0	0	9,470,722	9,470,722	9,470,722	3,938,126	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SWFS0BF	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	03/19/2021	03/21/2022	5,113	20,007,680	3913	0	1,553,151	0	2,590,980	2,590,980	2,590,980	1,037,828	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0XM	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	10/07/2020	10/07/2021	7,817	26,729,841	3419	39,085,000	0	0	6,922,176	6,922,176	6,922,176	3,128,398	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0WG	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	09/21/2020	09/21/2021	10,009	32,840,130	3281	50,045,000	0	0	10,195,730	10,195,730	10,195,730	4,319,998	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0YC	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	10/21/2020	10/21/2021	12,473	42,851,740	3436	62,365,000	0	0	10,895,529	10,895,529	10,895,529	4,923,024	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SUBS0BO	Fixed Annuity Hedge	N/A	Equity/Index	UBS	06/14/2021	06/14/2022	1,300	5,531,695	4255	0	362,354	0	388,290	388,290	388,290	25,936	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0YK	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	10/21/2020	10/21/2021	7,375	25,337,255	3436	36,875,000	0	0	6,442,278	6,442,278	6,442,278	2,910,872	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SCTS0AW	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup	11/27/2020	11/26/2021	7,779	28,302,725	3638	38,895,000	0	0	5,401,471	5,401,471	5,401,471	2,671,912	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMMS0AN	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	04/28/2021	04/28/2022	318	1,330,251	4183	0	12,240	0	28,377	28,377	28,377	16,138	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SCSA0BF	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	01/21/2021	01/21/2022	9,199	35,444,391	3853	0	1,566,682	0	3,160,019	3,160,019	3,160,019	1,593,337	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SCSS0HX	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	01/21/2021	01/21/2022	5,377	20,717,957	3853	0	1,599,984	0	2,841,294	2,841,294	2,841,294	1,241,309	0	0	0	0	0	0001

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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 9SMLSOTG	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80...	03/05/2021...	03/07/2022.....	2,276	8,744,255	3842.....	0	706,016	0	1,269,951		1,269,951	563,935	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSSOLH	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	4,185,805		4,185,805	1,839,309	0	0	0	0		0001.....
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	4,844,793		4,844,793	2,343,850	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMLAODM	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80...	09/21/2020.....	09/21/2021.....	10,774	35,350,140	3281.....	2,039,734	0	0	7,214,573		7,214,573	2,582,788	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSSOKL	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	11/20/2020.....	11/19/2021.....	5,648	20,092,986	3558.....	28,240,000	0	0	4,328,813		4,328,813	2,052,368	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SWFSOAJ	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	3,388,788		3,388,788	1,489,087	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSSOMQ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	02/19/2021...	02/18/2022.....	8,302	32,433,506	3907.....	0	2,664,642	0	4,128,272		4,128,272	1,463,629	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMLMOAT	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80...	02/19/2021...	02/18/2022.....	191	746,182	3907.....	0	8,207	0	23,169		23,169	14,961	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMLSORS	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80...	09/14/2020.....	09/14/2021.....	1,307	4,422,535	3384.....	6,535,000	0	0	1,198,942		1,198,942	540,439	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SCSS0IR	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYJLN8C3868...	04/07/2021...	04/07/2022.....	2,130	8,690,294	4080.....	0	583,227	0	823,524		823,524	240,297	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0HC	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	07/14/2020.....	07/14/2021.....	3,905	12,489,557	3198.....	781,000	0	0	4,285,643		4,285,643	1,824,598	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0VY	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP57OUK5573....	08/28/2020.....	08/27/2021.....	3,583	12,569,200	3508.....	17,915,000	0	0	2,841,844		2,841,844	1,400,604	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSSONV	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	03/19/2021...	03/21/2022.....	11,203	43,838,459	3913.....	0	3,403,082	0	5,677,048		5,677,048	2,273,966	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMLSOSM	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80...	11/20/2020.....	11/19/2021.....	26,924	95,783,207	3558.....	134,620,000	0	0	20,635,438		20,635,438	9,783,634	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	7,740,107		7,740,107	3,593,342	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMLSORA	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80...	07/21/2020.....	07/21/2021.....	1,876	6,110,695	3257.....	375,200	0	0	1,947,593		1,947,593	852,642	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	260,367		260,367	92,939	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMLMOAQ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80...	09/04/2020.....	09/07/2021.....	3,208	10,993,688	3427.....	92,358	0	0	624,157		624,157	367,600	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS1BB	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP57OUK5573....	05/14/2021...	05/13/2022.....	6,679	27,877,144	4174.....	0	1,912,399	0	2,249,651		2,249,651	337,252	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0MU	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	02/19/2021...	02/18/2022.....	5,562	21,729,121	3907.....	0	1,785,201	0	2,765,773		2,765,773	980,572	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0JY	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	11/13/2020.....	11/12/2021.....	2,119	7,600,069	3587.....	10,595,000	0	0	1,562,279		1,562,279	756,453	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0OD	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	4,179,621		4,179,621	1,674,165	0	0	0	0		0001.....

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S&P 500 OTC Call Option 9SMSMOAL	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley...	01/21/2021...	01/21/2022...	278	1,071,153	3853	0	12,104	0	42,076		42,076	29,972	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0MK	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley...	02/19/2021...	02/18/2022...	6,919	27,030,526	3907	0	2,220,749	0	3,440,558		3,440,558	1,219,809	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFS0AU	Fixed Annuity Hedge	N/A	Equity/ Index	Wells Fargo.....	03/12/2021...	03/14/2022...	1,302	5,134,229	3943	0	401,458	0	624,306		624,306	222,848	0	0	0	0		0001
S&P 500 OTC Call Option 9SCTM0AH	Fixed Annuity Hedge	N/A	Equity/ Index	Citigroup.....	04/21/2021...	04/21/2022...	207	863,898	4173	0	12,540	0	24,912		24,912	12,372	0	0	0	0		0001
S&P 500 OTC Call Option 9SUBS0AI	Fixed Annuity Hedge	N/A	Equity/ Index	UBS.....	12/21/2020...	12/21/2021...	21,980	81,214,342	3695	109,900,000	0	0	14,337,260		14,337,260	7,217,010	0	0	0	0		0001
S&P 500 OTC Call Option 9SUBM0AA	Fixed Annuity Hedge	N/A	Equity/ Index	UBS.....	09/28/2020...	09/28/2021...	611	2,047,828	3352	30,732	0	0	173,990		173,990	122,162	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0VB	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	07/28/2020...	07/28/2021...	20,929	67,358,731	3218	4,185,800	0	0	22,543,905		22,543,905	9,596,245	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0RQ	Fixed Annuity Hedge	N/A	Equity/ Index	BOA/Merrill Lynch	08/21/2020...	08/20/2021...	6,487	22,037,377	3397	32,435,000	0	0	5,850,626		5,850,626	2,716,151	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSSONC	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley...	02/19/2021...	02/18/2022...	5,723	22,358,101	3907	0	1,836,876	0	2,845,832		2,845,832	1,008,956	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0CR	Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale.	10/21/2020...	10/21/2021...	1,335	4,586,473	3436	398,564	0	0	1,166,161		1,166,161	526,917	0	0	0	0		0001
S&P 500 OTC Call Option 9SMS0KP	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley...	11/27/2020...	11/26/2021...	1,377	5,010,008	3638	6,885,000	0	0	956,142		956,142	472,969	0	0	0	0		0001
S&P 500 OTC Call Option 9SMS0KF	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley...	11/20/2020...	11/19/2021...	21,025	74,797,279	3558	105,125,000	0	0	16,114,251		16,114,251	7,640,058	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0HT	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int	01/21/2021...	01/21/2022...	65,336	251,744,182	3853	0	19,441,432	0	34,524,601		34,524,601	15,083,168	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSA0BK	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int	04/21/2021...	04/21/2022...	7,424	30,983,470	4173	0	1,149,458	0	1,313,848		1,313,848	164,390	0	0	0	0		0001
S&P 500 OTC Call Option 9SCTSOAM	Fixed Annuity Hedge	N/A	Equity/ Index	Citigroup.....	09/14/2020...	09/14/2021...	2,556	8,648,328	3384	12,780,000	0	0	2,345,146		2,345,146	1,056,994	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0JG	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley...	09/14/2020...	09/14/2021...	4,868	16,473,117	3384	24,340,000	0	0	4,464,436		4,464,436	2,012,664	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLA0DN	Fixed Annuity Hedge	N/A	Equity/ Index	BOA/Merrill Lynch	10/21/2020...	10/21/2021...	10,271	35,286,637	3436	1,877,231	0	0	6,059,692		6,059,692	2,670,393	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0RM	Fixed Annuity Hedge	N/A	Equity/ Index	BOA/Merrill Lynch	08/07/2020...	08/06/2021...	3,999	13,401,769	3351	799,800	0	0	3,783,484		3,783,484	1,729,958	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0OP	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley...	04/14/2021...	04/14/2022...	7,988	32,947,784	4125	0	2,264,868	0	2,854,675		2,854,675	589,807	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0ID	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int	01/21/2021...	01/21/2022...	7,279	28,046,497	3853	0	2,165,945	0	3,846,342		3,846,342	1,680,396	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0IP	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int	03/19/2021...	03/21/2022...	16,727	65,454,424	3913	0	5,081,081	0	8,476,299		8,476,299	3,395,219	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0SE	Fixed Annuity Hedge	N/A	Equity/ Index	BOA/Merrill Lynch	11/13/2020...	11/12/2021...	6,389	22,905,523	3585	31,945,000	0	0	4,719,223		4,719,223	2,283,101	0	0	0	0		0001

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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 9SBCSOZT	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	4,715,380		4,715,380	2,373,602	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	4,563,420		4,563,420	1,999,013	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SCTS0AY	Fixed Annuity Hedge	N/A	Equity/ Index	Citigroup 5493008GOWFH1UU8231	12/14/2020	12/14/2021	6,671	24,332,406	3647	33,355,000	0	0	4,618,214		4,618,214	2,267,303	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCSOZR	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	13,509,508		13,509,508	6,800,341	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	658,669		658,669	216,206	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SSGA0AL	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	551,290		551,290	236,033	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMLS0QY	Fixed Annuity Hedge	N/A	Equity/ Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80	07/07/2020	07/07/2021	6,885	21,655,528	3145	1,377,000	0	0	7,925,844		7,925,844	3,295,733	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SCTS0BG	Fixed Annuity Hedge	N/A	Equity/ Index	Citigroup 5493008GOWFH1UU8231	06/14/2021	06/14/2022	6,201	26,386,185	4255	0	1,728,426	0	1,852,143		1,852,143	123,717	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SCSA0BJ	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	04/14/2021	04/14/2022	244	1,006,417	4125	0	36,734	0	50,938		50,938	14,203	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCSOVU	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	7,367,940		7,367,940	3,121,845	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SWFS0AA	Fixed Annuity Hedge	N/A	Equity/ Index	Wells Fargo KB1H1DSRPFMYCUMFXT09	01/21/2021	01/21/2022	703	2,817,055	4007	0	150,062	0	283,149		283,149	133,086	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	3,595,346		3,595,346	1,440,131	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	3,028,737		3,028,737	1,151,835	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMLM0AP	Fixed Annuity Hedge	N/A	Equity/ Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80	07/21/2020	07/21/2021	510	1,661,223	3257	20,433	0	0	129,910		129,910	86,752	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SCTS0AS	Fixed Annuity Hedge	N/A	Equity/ Index	Citigroup 5493008GOWFH1UU8231	10/21/2020	10/21/2021	32,172	110,528,836	3436	160,860,000	0	0	28,103,180		28,103,180	12,698,111	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	61,739,515		61,739,515	27,029,113	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCSOYS	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	6,387,338		6,387,338	2,632,876	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SUBS0BM	Fixed Annuity Hedge	N/A	Equity/ Index	UBS 5493001KJTIIGC8Y1R12	06/14/2021	06/14/2022	4,739	20,165,156	4255	0	1,320,918	0	1,415,466		1,415,466	94,548	0	0	0	0	0	0001
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	192,093		192,093	88,799	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMLS0SA	Fixed Annuity Hedge	N/A	Equity/ Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80	11/06/2020	11/05/2021	6,402	22,467,435	3509	32,010,000	0	0	5,168,501		5,168,501	2,409,561	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCMOAF	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/07/2020	08/06/2021	3,534	11,843,424	3351	97,109	0	0	804,082		804,082	469,708	0	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	6,117,669		6,117,669	2,383,956	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 9SBCS0WK	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP57OUK5573	09/21/2020	09/21/2021	7,238	23,748,312	3281	36,190,000	0	0	7,373,034		7,373,034	3,124,003	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMSS0PF	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley 4PQUHN3JPFQFN3BB653	04/21/2021	04/21/2022	7,361	30,720,545	4173	0	2,083,162	0	2,402,026		2,402,026	318,864	0	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	4,665,812		4,665,812	1,654,208	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SCSA0BI	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYJLN8C3868	04/07/2021	04/07/2022	497	2,027,735	4080	0	72,592	0	118,842		118,842	46,251	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SWFS0BX	Fixed Annuity Hedge	N/A	Equity/ Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	05/28/2021	05/27/2022	1,210	5,086,973	4204	0	334,736	0	390,878		390,878	56,142	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS1AF	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP57OUK5573	02/26/2021	02/28/2022	6,039	23,015,535	3811	0	1,987,143	0	3,504,703		3,504,703	1,517,560	0	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	1,981,315		1,981,315	816,703	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SWFS0BP	Fixed Annuity Hedge	N/A	Equity/ Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	05/21/2021	05/20/2022	7,062	29,348,683	4156	0	2,085,973	0	2,490,472		2,490,472	404,499	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0VJ	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP57OUK5573	08/14/2020	08/13/2021	3,309	11,162,316	3373	661,800	0	0	3,060,629		3,060,629	1,409,682	0	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	4,584,002		4,584,002	1,836,142	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMLS0RY	Fixed Annuity Hedge	N/A	Equity/ Index	BOA/Merrill Lynch EYKN6VZCB8VD9IULB80	10/14/2020	10/14/2021	3,914	13,657,316	3489	19,570,000	0	0	3,210,396		3,210,396	1,501,778	0	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	5,408,695		5,408,695	2,510,985	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCA0AY	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP57OUK5573	05/07/2021	05/06/2022	561	2,374,489	4233	0	87,095	0	83,238		83,238	(3,857)	0	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	1,096,892		1,096,892	530,663	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMSS0OT	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley 4PQUHN3JPFQFN3BB653	04/14/2021	04/14/2022	5,162	21,291,495	4125	0	1,463,601	0	1,844,746		1,844,746	381,145	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SWFS0BT	Fixed Annuity Hedge	N/A	Equity/ Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	05/21/2021	05/20/2022	4,992	20,746,053	4156	0	1,474,536	0	1,760,470		1,760,470	285,933	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0ZP	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP57OUK5573	12/21/2020	12/21/2021	5,504	20,336,840	3695	27,520,000	0	0	3,590,186		3,590,186	1,807,208	0	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	667,381		667,381	267,322	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SUBS0BC	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	2,278,531		2,278,531	995,448	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0YA	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP57OUK5573	10/21/2020	10/21/2021	8,328	28,611,344	3436	41,640,000	0	0	7,274,751		7,274,751	3,287,016	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SCSMOCE	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYJLN8C3868	05/07/2021	05/06/2022	4,313	18,255,204	4233	0	209,948	0	377,830		377,830	167,882	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SUBS0AY	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	1,865,839		1,865,839	918,362	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 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	4,463,109		4,463,109	1,739,201	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	676,047		676,047	263,444	0	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMSS0PP	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653	05/14/2021	05/13/2022	1,308	5,463,948	4177	0	371,770	0	437,434		437,434	65,664	0	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SCTS0BA	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup... 5493008GOWFH1U8231	12/14/2020	12/14/2021	9,128	33,294,289	3647	45,640,000	0	0	6,319,151		6,319,151	3,102,375	0	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	6,888,153		6,888,153	2,918,556	0	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SWFS0BH	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo... KB1H1DSPRFMYMUCUFXT09	03/19/2021	03/21/2022	5,208	20,379,425	3913	0	1,582,009	0	2,639,120		2,639,120	1,057,111	0	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	53,387,482		53,387,482	24,122,542	0	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS1AX	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/14/2021	05/13/2022	4,930	20,577,081	4174	0	1,411,607	0	1,660,545		1,660,545	248,937	0	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SML50QU	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80	07/07/2020	07/07/2021	1,689	5,312,445	3145	337,800	0	0	1,944,336		1,944,336	808,496	0	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SUBM0AD	Fixed Annuity Hedge	N/A	Equity/Index	UBS... 5493001KJTIIGC8Y1R12	04/07/2021	04/07/2022	5,519	22,517,244	4080	0	198,155	0	511,447		511,447	313,292	0	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SWFS0CF	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo... KB1H1DSPRFMYMUCUFXT09	06/21/2021	06/21/2022	49,490	209,084,857	4225	0	13,996,777	0	15,921,860		15,921,860	1,925,083	0	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	5,169,872		5,169,872	2,607,174	0	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMSS0NA	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	2,619,578		2,619,578	928,740	0	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SCSS0IY	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYJLN8C3868	04/21/2021	04/21/2022	5,781	24,126,541	4173	0	1,636,022	0	1,886,444		1,886,444	250,422	0	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	1,737,767		1,737,767	761,232	0	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	6,788,325		6,788,325	2,876,258	0	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	13,165,370		13,165,370	5,602,457	0	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	6,158,381		6,158,381	2,782,596	0	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SCTS0AC	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup... 5493008GOWFH1U8231	08/21/2020	08/20/2021	20,102	68,289,710	3397	100,510,000	0	0	18,129,996		18,129,996	8,416,844	0	0	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	42,281		42,281	31,166	0	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SCSM0BT	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYJLN8C3868	07/28/2020	07/28/2021	491	1,580,254	3218	17,383	0	0	72,998		72,998	60,043	0	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SUBS0BG	Fixed Annuity Hedge	N/A	Equity/Index	UBS... 5493001KJTIIGC8Y1R12	05/14/2021	05/13/2022	1,207	5,037,837	4174	0	345,600	0	406,547		406,547	60,947	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, 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 9SMSSOLR	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	02/05/2021	02/07/2022	3,496	13,588,358	3887	0	1,101,687	0	1,777,781		1,777,781	676,094	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSSOPB	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	04/21/2021	04/21/2022	9,269	38,683,430	4173	0	2,623,125	0	3,024,640		3,024,640	401,515	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSSOLP	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	02/05/2021	02/07/2022	5,362	20,841,182	3887	0	1,689,716	0	2,726,677		2,726,677	1,036,961	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSA0BD	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	01/07/2021	01/07/2022	701	2,666,457	3804	0	118,126	0	260,930		260,930	142,804	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0WC	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	09/21/2020	09/21/2021	653	2,228,232	3412	149,570	0	0	581,334		581,334	264,834	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0Y1	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	10/21/2020	10/21/2021	8,462	29,071,709	3436	42,310,000	0	0	7,391,804		7,391,804	3,339,905	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0RV	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch	10/07/2020	10/07/2021	3,348	11,448,319	3419	16,740,000	0	0	2,964,749		2,964,749	1,339,884	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS1AR	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	04/21/2021	04/21/2022	13,937	58,164,955	4173	0	3,944,168	0	4,547,892		4,547,892	603,724	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0ZD	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	11/20/2020	11/19/2021	5,843	20,786,706	3558	29,215,000	0	0	4,478,267		4,478,267	2,123,227	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCA0AZ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	06/07/2021	06/07/2022	561	2,371,078	4227	0	85,693	0	99,933		99,933	14,241	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFS0BL	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	05/14/2021	05/13/2022	587	2,450,050	4174	0	168,076	0	197,716		197,716	29,640	0	0	0	0		0001
S&P 500 OTC Call Option 9SCS0IT	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	04/21/2021	04/21/2022	1,213	5,062,358	4173	0	347,779	0	395,824		395,824	48,044	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFS0CN	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	06/28/2021	06/28/2022	5,761	24,718,204	4291	0	1,581,628	0	1,632,660		1,632,660	51,033	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBA0AU	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	08/07/2020	08/06/2021	1,006	3,371,388	3351	164,521	0	0	494,575		494,575	177,882	0	0	0	0		0001
S&P 500 OTC Call Option 9SCS0JC	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	06/28/2021	06/28/2022	1,248	5,354,681	4291	0	342,627	0	353,682		353,682	11,055	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0UX	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	07/28/2020	07/28/2021	1,810	5,825,376	3218	362,000	0	0	1,949,662		1,949,662	829,911	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0NG	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	02/26/2021	02/28/2022	8,962	34,155,526	3811	0	2,948,961	0	5,201,052		5,201,052	2,252,090	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0XC	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	09/28/2020	09/28/2021	6,055	20,293,938	3352	30,275,000	0	0	5,752,969		5,752,969	2,520,097	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0WW	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	09/21/2020	09/21/2021	6,791	22,281,678	3281	33,955,000	0	0	6,917,694		6,917,694	2,931,072	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0DC	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale	12/14/2020	12/14/2021	4,703	17,154,145	3647	23,515,000	0	0	3,255,803		3,255,803	1,598,430	0	0	0	0		0001
S&P 500 OTC Call Option 9SCTS0BC	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup	02/26/2021	02/28/2022	2,737	10,431,118	3811	0	900,615	0	1,588,404		1,588,404	687,790	0	0	0	0		0001
S&P 500 OTC Call Option 9SUBMOAC	Fixed Annuity Hedge	N/A	Equity/Index	UBS	03/19/2021	03/21/2022	343	1,342,193	3913	0	16,119	0	43,304		43,304	27,185	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 9SWFS0BJ	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	04/21/2021	04/21/2022	49,744	207,602,604	4173	0	14,077,542	0	16,232,357		16,232,357	2,154,815	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGA0AQ	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale	05/21/2021	05/20/2022	7,796	32,399,085	4156	0	1,292,733	0	1,678,687		1,678,687	385,954	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCA0AP	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	07/28/2020	07/28/2021	2,557	8,229,551	3218	421,342	0	0	1,520,377		1,520,377	438,020	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0VL	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	08/14/2020	08/13/2021	746	2,516,265	3373	149,200	0	0	690,238		690,238	317,854	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0UZ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	07/28/2020	07/28/2021	6,203	19,963,983	3218	1,240,600	0	0	6,681,630		6,681,630	2,844,164	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0PD	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	04/21/2021	04/21/2022	6,918	28,871,720	4173	0	1,957,793	0	2,257,467		2,257,467	299,674	0	0	0	0		0001
S&P 500 OTC Call Option 9SUBS0AW	Fixed Annuity Hedge	N/A	Equity/Index	UBS	01/07/2021	01/07/2022	5,213	19,829,157	3804	0	1,492,204	0	2,938,555		2,938,555	1,446,351	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0XE	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	09/28/2020	09/28/2021	9,046	30,318,574	3352	45,230,000	0	0	8,594,774		8,594,774	3,764,954	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0YW	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	11/20/2020	11/19/2021	680	2,515,891	3700	134,987	0	0	432,516		432,516	223,894	0	0	0	0		0001
S&P 500 OTC Call Option 9SML50TI	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch	03/19/2021	03/21/2022	6,762	26,460,382	3913	0	2,054,060	0	3,426,600		3,426,600	1,372,540	0	0	0	0		0001
S&P 500 OTC Call Option 9SCTM0AC	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup	09/21/2020	09/21/2021	836	2,742,966	3281	34,560	0	0	279,344		279,344	169,085	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0DA	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale	10/21/2020	10/21/2021	3,977	13,663,222	3436	19,885,000	0	0	3,474,026		3,474,026	1,569,700	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0JC	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	09/04/2020	09/07/2021	6,775	23,217,654	3427	33,875,000	0	0	5,921,233		5,921,233	2,751,033	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGA0AN	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale	12/07/2020	12/07/2021	838	3,093,862	3692	135,823	0	0	359,722		359,722	208,620	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBA0AT	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	07/21/2020	07/21/2021	10,238	33,348,237	3257	1,637,398	0	0	5,473,938		5,473,938	1,630,872	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0YQ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	10/28/2020	10/28/2021	6,144	20,097,208	3271	30,720,000	0	0	6,350,130		6,350,130	2,617,539	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS1BF	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	06/21/2021	06/21/2022	21,468	90,697,792	4225	0	6,071,586	0	6,906,658		6,906,658	835,071	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0MB	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	02/12/2021	02/14/2022	7,492	29,479,746	3935	0	2,379,708	0	3,542,531		3,542,531	1,162,823	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0VU	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	08/21/2020	08/20/2021	52,560	178,554,730	3397	262,800,000	0	0	47,403,870		47,403,870	22,007,228	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0IW	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	04/21/2021	04/21/2022	5,631	23,500,528	4173	0	1,593,572	0	1,837,496		1,837,496	243,924	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0DI	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale	12/28/2020	12/28/2021	1,349	5,039,001	3735	6,745,000	0	0	835,179		835,179	428,205	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0IY	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	09/04/2020	09/07/2021	2,200	7,539,312	3427	11,000,000	0	0	1,922,762		1,922,762	893,325	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 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	5,468,708		5,468,708	2,557,200	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0SS	Fixed Annuity Hedge	N/A	Equity/ Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80	11/27/2020	11/26/2021	8,384	30,503,926	3638	41,920,000	0	0	5,821,563		5,821,563	2,879,715	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	9,234,540		9,234,540	3,929,712	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	297,140		297,140	155,038	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFMOAA	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	285,705		285,705	176,871	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0RI	Fixed Annuity Hedge	N/A	Equity/ Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80	08/07/2020	08/06/2021	6,276	21,032,633	3351	1,255,200	0	0	5,937,771		5,937,771	2,714,983	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	2,435,370		2,435,370	869,314	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	4,452,636		4,452,636	2,282,912	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	997,896		997,896	473,120	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSM0CB	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYJLN8C3868	12/21/2020	12/21/2021	387	1,429,934	3695	19,017	0	0	81,777		81,777	55,357	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	239,167		239,167	130,909	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	3,953,261		3,953,261	1,874,312	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	597,709		597,709	207,432	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	16,371,291		16,371,291	7,600,365	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0DK	Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale O2RNE8IBXP4R0TD8PU41	04/14/2021	04/14/2022	6,234	25,713,130	4125	0	1,767,550	0	2,227,847		2,227,847	460,298	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	3,754,562		3,754,562	1,889,950	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	8,357,056		8,357,056	3,540,939	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	4,018,212		4,018,212	1,878,939	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0ZX	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/21/2020	12/21/2021	12,527	46,286,263	3695	62,635,000	0	0	8,171,194		8,171,194	4,113,170	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	6,449,883		6,449,883	3,306,921	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0VF	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/28/2020	07/28/2021	4,442	14,296,310	3218	888,400	0	0	4,784,750		4,784,750	2,036,720	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSM0BZ	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYJLN8C3868	12/07/2020	12/07/2021	4,285	15,820,049	3692	139,202	0	0	578,534		578,534	359,262	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 9SMLM0AS	Fixed Annuity Hedge	N/A	Equity/ Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80...	01/28/2021...	01/28/2022...	385	1,458,141	3787	0	14,873	0	61,649		61,649	46,776	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	19,764,987		19,764,987	8,374,554	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	7,186,894		7,186,894	3,617,698	0	0	0	0		0001
S&P 500 OTC Call Option 9SCTM0AA	Fixed Annuity Hedge	N/A	Equity/ Index	Citigroup 5493008GOWFH1UU8231...	08/21/2020...	08/20/2021...	709	2,408,586	3397	27,219	0	0	150,654		150,654	103,793	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	575,047		575,047	152,602	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0DM	Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41...	04/14/2021...	04/14/2022...	1,713	7,068,369	4126	0	483,986	0	610,143		610,143	126,156	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	4,474,628		4,474,628	1,954,884	0	0	0	0		0001
S&P 500 OTC Call Option 9SCTS0BE	Fixed Annuity Hedge	N/A	Equity/ Index	Citigroup 5493008GOWFH1UU8231...	03/12/2021...	03/14/2022...	8,461	33,364,600	3943	0	2,608,861	0	4,057,032		4,057,032	1,448,172	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	21,851,236		21,851,236	10,144,428	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	3,012,371		3,012,371	1,427,234	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	2,090,268	0	3,972,314		3,972,314	1,882,046	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0HP	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley 4PQUHN3JPGFNF3BB653...	07/21/2020...	07/21/2021...	19,744	64,312,131	3257	3,948,800	0	0	20,497,478		20,497,478	8,973,647	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0OX	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley 4PQUHN3JPGFNF3BB653...	04/21/2021...	04/21/2022...	6,678	27,870,099	4173	0	1,889,873	0	2,179,151		2,179,151	289,278	0	0	0	0		0001
S&P 500 OTC Call Option 9SUBS0AS	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	3,914,630		3,914,630	2,007,071	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0TA	Fixed Annuity Hedge	N/A	Equity/ Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80...	12/14/2020...	12/14/2021...	6,250	22,796,813	3647	31,250,000	0	0	4,326,763		4,326,763	2,124,216	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0JA	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	04/21/2021...	04/21/2022...	9,567	39,927,109	4173	0	2,707,459	0	3,121,883		3,121,883	414,424	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	353,445		353,445	154,151	0	0	0	0		0001
S&P 500 OTC Call Option 9SUBM0AG	Fixed Annuity Hedge	N/A	Equity/ Index	UBS 5493001KJTIIGC8Y1R12...	06/14/2021...	06/14/2022...	365	1,553,130	4255	0	21,101	0	34,869		34,869	13,768	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGA0AS	Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41...	06/21/2021...	06/21/2022...	8,325	35,171,377	4225	0	1,280,219	0	1,571,791		1,571,791	291,572	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	6,493,191		6,493,191	2,926,582	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0HV	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley 4PQUHN3JPGFNF3BB653...	07/21/2020...	07/21/2021...	20,763	67,631,320	3257	4,152,600	0	0	21,555,365		21,555,365	9,436,783	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0HZ	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	01/21/2021...	01/21/2022...	20,708	79,789,374	3853	0	6,161,889	0	10,942,443		10,942,443	4,780,554	0	0	0	0		0001

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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 9SBCSOYE	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	13,181,555		13,181,555	5,955,940	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	2,808,040		2,808,040	995,557	0	0	0	0		0001		
S&P 500 OTC Call Option 9SWFS0BV	Fixed Annuity Hedge	N/A	Equity/ Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	05/21/2021	05/20/2022	4,900	20,363,714	4156	0	1,447,362	0	1,728,025		1,728,025	280,664	0	0	0	0		0001		
S&P 500 OTC Call Option 9SCTS0AE	Fixed Annuity Hedge	N/A	Equity/ Index	Citigroup 5493008GOWFH1U1U8231	08/21/2020	08/20/2021	7,719	26,222,678	3397	38,595,000	0	0	6,961,767		6,961,767	3,231,998	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	10,889,481		10,889,481	4,488,670	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	1,377,223		1,377,223	583,539	0	0	0	0		0001		
S&P 500 OTC Call Option 9SMSS0PN	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley 4PQUHN3JPFQFN3BB653	04/28/2021	04/28/2022	12,777	53,448,491	4183	0	3,668,557	0	4,127,476		4,127,476	458,919	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	5,717,173		5,717,173	2,632,504	0	0	0	0		0001		
S&P 500 OTC Call Option 9SUBS0AA	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	2,459,922		2,459,922	1,146,818	0	0	0	0		0001		
S&P 500 OTC Call Option 9SWFS0BZ	Fixed Annuity Hedge	N/A	Equity/ Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	06/14/2021	06/14/2022	778	3,310,888	4256	0	216,604	0	232,116		232,116	15,512	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	45,917,967		45,917,967	19,455,743	0	0	0	0		0001		
S&P 500 OTC Call Option 9SWFS0CB	Fixed Annuity Hedge	N/A	Equity/ Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	06/14/2021	06/14/2022	1,246	5,301,917	4255	0	347,322	0	372,161		372,161	24,859	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	9,581,748		9,581,748	3,397,094	0	0	0	0		0001		
S&P 500 OTC Call Option 9SMLS0SU	Fixed Annuity Hedge	N/A	Equity/ Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80	12/07/2020	12/07/2021	5,869	21,668,113	3692	29,345,000	0	0	3,814,660		3,814,660	1,937,366	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	4,438,413		4,438,413	2,104,332	0	0	0	0		0001		
S&P 500 OTC Call Option 9SMLM0AR	Fixed Annuity Hedge	N/A	Equity/ Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80	01/07/2021	01/07/2022	4,174	15,877,019	3804	0	142,885	0	457,872		457,872	314,986	0	0	0	0		0001		
S&P 500 OTC Call Option 9SMLS0SC	Fixed Annuity Hedge	N/A	Equity/ Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80	11/13/2020	11/12/2021	7,591	27,214,874	3585	37,955,000	0	0	5,607,078		5,607,078	2,712,634	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	24,861,912		24,861,912	10,884,365	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	2,682,233		2,682,233	950,954	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	1,164,125		1,164,125	642,814	0	0	0	0		0001		
CASH MARGIN							0	0		0	0	0	80,490		80,490	0	0	0	0	0				
0019999999	Total-Purchased Options-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108-Call Options and Warrants									7,357,119,374	486,141,406	0	2,320,409,172	XXX#####	930,331,242	0	0	0	0	0	0	XXX	XXX	
0079999999	Total-Purchased Options-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108									7,357,119,374	486,141,406	0	2,320,409,172	XXX#####	930,331,242	0	0	0	0	0	0	0	XXX	XXX

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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)
MSCI EM FLEX OPTION 9MXFSOAD	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	06/21/2021	06/21/2022	28	40,859	1459	0	(148,772)	0	(181,704)		(181,704)	(32,932)	0	0	0	0		0001
MSCI Emerging Markets 9MMSSOAL	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	04/21/2021	04/21/2022	2,857	4,128,794	1445	0	(153,855)	0	(171,071)		(171,071)	(17,216)	0	0	0	0		0001
MSCI Emerging Markets 9MCSSOAL	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	10/21/2020	10/21/2021	3,193	3,928,731	1230	15,826,200	0	0	(507,285)		(507,285)	(93,943)	0	0	0	0		0001
MSCI Emerging Markets 9MCSSOAN	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	02/19/2021	02/18/2022	2,625	4,057,515	1546	0	(199,084)	0	(49,790)		(49,790)	149,294	0	0	0	0		0001
MSCI Emerging Markets 9MMSSOAF	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	11/20/2020	11/19/2021	2,978	3,893,229	1307	14,750,630	0	0	(303,295)		(303,295)	(35,759)	0	0	0	0		0001
MSCI Emerging Markets 9MRBSOAD	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	07/21/2020	07/21/2021	3,545	4,163,106	1174	554,640	0	0	(708,166)		(708,166)	(158,578)	0	0	0	0		0001
MSCI Emerging Markets 9MMSSOAJ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	01/21/2021	01/21/2022	2,949	4,482,362	1520	0	(211,603)	0	(55,338)		(55,338)	156,264	0	0	0	0		0001
MSCI Emerging Markets 9MMSSOAH	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	12/21/2020	12/21/2021	3,705	5,032,613	1358	18,341,973	0	0	(277,248)		(277,248)	(11,424)	0	0	0	0		0001
MSCI Emerging Markets 9MCTSOAB	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup	08/21/2020	08/20/2021	3,297	3,891,779	1180	16,341,383	0	0	(647,079)		(647,079)	(136,095)	0	0	0	0		0001
MSCI Emerging Markets 9MMSSOAD	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	09/21/2020	09/21/2021	2,906	3,424,576	1178	14,401,991	0	0	(586,330)		(586,330)	(118,751)	0	0	0	0		0001
MSCI Emerging Markets 9MRBSOAF	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	03/19/2021	03/21/2022	2,801	4,047,053	1445	0	(199,024)	0	(150,765)		(150,765)	48,259	0	0	0	0		0001
Russell 2000 FLEX Call Option 9RXFSOAJ	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	05/21/2021	05/20/2022	23	52,245	2272	0	(376,197)	0	(451,992)		(451,992)	(75,795)	0	0	0	0		0001
Russell 2000 FLEX Call Option 9RWXS0AT	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	06/28/2021	06/28/2022	36	85,042	2362	0	(601,545)	0	(569,730)		(569,730)	31,815	0	0	0	0		0001
Russell 2000 FLEX Call Option 9RXFS0AH	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	05/07/2021	05/06/2022	30	69,750	2325	0	(483,727)	0	(488,529)		(488,529)	(4,802)	0	0	0	0		0001
Russell 2000 FLEX Call Option 9RWXS0AP	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	06/14/2021	06/14/2022	30	71,159	2372	0	(492,687)	0	(448,219)		(448,219)	44,467	0	0	0	0		0001
Russell 2000 FLEX Call Option 9RWXS0AL	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	05/28/2021	05/27/2022	39	89,977	2307	0	(630,790)	0	(695,412)		(695,412)	(64,623)	0	0	0	0		0001
Russell 2000 FLEX Call Option 9RXFS0AL	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	06/07/2021	06/07/2022	27	64,033	2372	0	(424,538)	0	(398,924)		(398,924)	25,614	0	0	0	0		0001
Russell 2000 FLEX Call Option 9RXFS0AN	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	06/21/2021	06/21/2022	29	67,841	2339	0	(459,482)	0	(488,195)		(488,195)	(28,714)	0	0	0	0		0001
Russell 2000 FLEX Call Option 9RWXS0AR	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	06/28/2021	06/28/2022	23	54,856	2385	0	(357,940)	0	(336,264)		(336,264)	21,675	0	0	0	0		0001
Russell 2000 FLEX Call Option 9RWXS0AN	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	06/14/2021	06/14/2022	35	83,874	2396	0	(533,536)	0	(479,341)		(479,341)	54,195	0	0	0	0		0001
Russell 2000 FLEX Call Option 9RWXS0AD	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	04/07/2021	04/07/2022	30	68,319	2277	0	(498,189)	0	(542,422)		(542,422)	(44,233)	0	0	0	0		0001
Russell 2000 FLEX Call Option 9RXFS0AF	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	04/21/2021	04/21/2022	22	50,395	2291	0	(369,008)	0	(389,795)		(389,795)	(20,787)	0	0	0	0		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate 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 FLEX Call Option 9RWXS0AH	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	04/28/2021	04/28/2022	41	96,058	2343	0	(734,314)	0	(620,371)		(620,371)	113,943	0	0	0	0		0001
Russell 2000 FLEX Call Option 9RWXS0AJ	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	05/28/2021	05/27/2022	25	58,290	2332	0	(373,602)	0	(413,447)		(413,447)	(39,844)	0	0	0	0		0001
Russell 2000 FLEX Call Option 9RFXS0AD	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	04/14/2021	04/14/2022	30	68,693	2290	0	(524,418)	0	(526,986)		(526,986)	(2,568)	0	0	0	0		0001
Russell 2000 FLEX Call Option 9RWXS0AF	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	04/28/2021	04/28/2022	23	54,369	2364	0	(388,104)	0	(323,520)		(323,520)	64,583	0	0	0	0		0001
Russell 2000 FLEX Call Option 9RWXS0AB	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	03/19/2021	03/21/2022	25	58,521	2341	0	(495,514)	0	(352,647)		(352,647)	142,867	0	0	0	0		0001
Russell 2000 FLEX Call Option 9RFXS0AB	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	04/14/2021	04/14/2022	40	92,579	2314	0	(651,544)	0	(647,944)		(647,944)	3,599	0	0	0	0		0001
Russell 2000 OTC Call Option 9RBCS0DX	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	07/28/2020	07/28/2021	4,005	6,041,182	1508	711,528	0	0	(3,208,860)		(3,208,860)	(1,204,517)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMSS0CZ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	01/28/2021	01/28/2022	2,676	5,773,149	2157	0	(533,268)	0	(639,530)		(639,530)	(106,263)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMSS0BV	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	09/04/2020	09/07/2021	4,144	6,513,705	1572	20,630,987	0	0	(3,063,537)		(3,063,537)	(1,186,075)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RSGS0BB	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale	10/21/2020	10/21/2021	3,728	6,120,593	1642	18,555,710	0	0	(2,510,077)		(2,510,077)	(998,703)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RSGS0BH	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale	12/14/2020	12/14/2021	4,630	9,041,927	1953	23,041,890	0	0	(1,812,502)		(1,812,502)	(861,577)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMSS0CF	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	10/28/2020	10/28/2021	4,000	6,263,240	1566	19,945,120	0	0	(2,991,775)		(2,991,775)	(1,124,066)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RBCS0EL	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	11/27/2020	11/26/2021	2,721	5,189,029	1907	13,524,676	0	0	(1,165,746)		(1,165,746)	(542,493)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RCSS0BR	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	01/14/2021	01/14/2022	2,695	5,985,245	2221	0	(470,631)	0	(514,824)		(514,824)	(44,194)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RBCS0DZ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	08/07/2020	08/06/2021	5,552	8,923,841	1607	985,813	0	0	(3,903,798)		(3,903,798)	(1,581,843)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RBCS0EN	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	03/26/2021	03/28/2022	2,749	6,272,971	2282	0	(487,972)	0	(481,650)		(481,650)	6,321	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMSS0BT	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	08/28/2020	08/27/2021	2,731	4,374,243	1602	13,615,646	0	0	(1,937,323)		(1,937,323)	(771,881)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMSS0CR	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	12/28/2020	12/28/2021	3,789	7,740,018	2043	18,841,447	0	0	(1,207,604)		(1,207,604)	(588,961)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RSGS0AZ	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale	10/14/2020	10/14/2021	4,822	7,983,014	1656	24,014,621	0	0	(3,178,734)		(3,178,734)	(1,282,687)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RBCS0EJ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	11/13/2020	11/12/2021	5,593	9,946,591	1778	27,849,001	0	0	(3,047,017)		(3,047,017)	(1,314,958)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMSS0BR	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	08/28/2020	08/27/2021	6,072	9,815,631	1617	30,224,777	0	0	(4,218,297)		(4,218,297)	(1,700,262)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RSGS0BF	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale	12/14/2020	12/14/2021	3,483	6,875,268	1974	17,297,693	0	0	(1,300,138)		(1,300,138)	(625,370)	0	0	0	0		0001

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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 9RMSSOCJ	Fixed Annuity Hedge	N/A	Equity/Interest	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	11/13/2020	11/12/2021	3,260	5,856,720	1797	16,201,972	0	0	(1,720,371)		(1,720,371)	(751,725)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMSSOCL	Fixed Annuity Hedge	N/A	Equity/Interest	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	11/20/2020	11/19/2021	3,522	6,415,605	1822	17,535,158	0	0	(1,779,956)		(1,779,956)	(786,847)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RBCS0EF	Fixed Annuity Hedge	N/A	Equity/Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	09/21/2020	09/21/2021	4,332	6,587,889	1521	21,566,775	0	0	(3,423,140)		(3,423,140)	(1,268,203)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMSS0DH	Fixed Annuity Hedge	N/A	Equity/Interest	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	03/05/2021	03/07/2022	2,268	5,089,778	2244	0	(447,918)	0	(435,705)		(435,705)	12,214	0	0	0	0		0001
Russell 2000 OTC Call Option 9RUBS0AD	Fixed Annuity Hedge	N/A	Equity/Interest	UBS... 5493001KJTIIGC8Y1R12...	05/14/2021	05/13/2022	3,100	7,028,072	2267	0	(506,299)	0	(611,270)		(611,270)	(104,971)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RCSS0BT	Fixed Annuity Hedge	N/A	Equity/Interest	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	01/14/2021	01/14/2022	3,322	7,297,537	2197	0	(620,221)	0	(688,485)		(688,485)	(68,264)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMSS0BP	Fixed Annuity Hedge	N/A	Equity/Interest	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	08/14/2020	08/13/2021	4,908	7,909,193	1611	884,961	0	0	(3,432,274)		(3,432,274)	(1,389,749)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RBCS0EP	Fixed Annuity Hedge	N/A	Equity/Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	03/26/2021	03/28/2022	4,395	9,927,426	2259	0	(831,133)	0	(830,846)		(830,846)	287	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMSS0BN	Fixed Annuity Hedge	N/A	Equity/Interest	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	08/14/2020	08/13/2021	3,943	6,410,096	1626	681,981	0	0	(2,701,953)		(2,701,953)	(1,106,658)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMSSOCT	Fixed Annuity Hedge	N/A	Equity/Interest	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	12/28/2020	12/28/2021	2,922	5,915,297	2024	14,558,135	0	0	(975,345)		(975,345)	(475,325)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RCSS0BZ	Fixed Annuity Hedge	N/A	Equity/Interest	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	02/12/2021	02/14/2022	1,450	3,368,365	2323	0	(316,349)	0	(202,187)		(202,187)	114,162	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMSSOCN	Fixed Annuity Hedge	N/A	Equity/Interest	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	11/27/2020	11/26/2021	5,096	9,601,934	1884	25,390,259	0	0	(2,288,225)		(2,288,225)	(1,046,805)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMSS0DB	Fixed Annuity Hedge	N/A	Equity/Interest	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	01/28/2021	01/28/2022	3,365	7,187,977	2136	0	(706,719)	0	(856,208)		(856,208)	(149,489)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMSS0DL	Fixed Annuity Hedge	N/A	Equity/Interest	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	03/12/2021	03/14/2022	2,589	6,280,215	2426	0	(501,060)	0	(256,064)		(256,064)	244,995	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMSS0BX	Fixed Annuity Hedge	N/A	Equity/Interest	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	09/14/2020	09/14/2021	3,759	5,962,338	1586	18,688,771	0	0	(2,726,997)		(2,726,997)	(1,063,935)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RBCS0ED	Fixed Annuity Hedge	N/A	Equity/Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	09/14/2020	09/14/2021	5,085	7,985,891	1570	25,322,639	0	0	(3,767,532)		(3,767,532)	(1,452,778)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMSS0CX	Fixed Annuity Hedge	N/A	Equity/Interest	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	01/21/2021	01/21/2022	1,643	3,592,239	2186	0	(305,153)	0	(355,779)		(355,779)	(50,626)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMSS0DF	Fixed Annuity Hedge	N/A	Equity/Interest	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	02/26/2021	02/28/2022	5,875	13,185,909	2244	0	(1,326,009)	0	(1,115,601)		(1,115,601)	210,408	0	0	0	0		0001
Russell 2000 OTC Call Option 9RBCS0EB	Fixed Annuity Hedge	N/A	Equity/Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	08/21/2020	08/20/2021	3,289	5,227,602	1589	16,373,004	0	0	(2,372,753)		(2,372,753)	(940,124)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMSS0BZ	Fixed Annuity Hedge	N/A	Equity/Interest	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	09/28/2020	09/28/2021	3,344	5,191,493	1552	16,638,473	0	0	(2,538,289)		(2,538,289)	(960,314)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMSS0DD	Fixed Annuity Hedge	N/A	Equity/Interest	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	02/05/2021	02/07/2022	2,007	4,579,553	2282	0	(393,651)	0	(322,031)		(322,031)	71,620	0	0	0	0		0001
Russell 2000 OTC Call Option 9RBCS0EH	Fixed Annuity Hedge	N/A	Equity/Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	09/28/2020	09/28/2021	5,763	8,856,406	1537	28,721,236	0	0	(4,463,638)		(4,463,638)	(1,669,355)	0	0	0	0		0001

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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)
Russell 2000 OTC Call Option 9RUBSOAB	Fixed Annuity Hedge	N/A	Equity/Index	UBS..... 5493001KJTIIGC8Y1R12.....	05/14/2021...	05/13/2022.....	3,724	8,532,243	2291.....	.....0	.....(563,821)	.....0	.....(682,369)		.....(682,369)	.....(118,548)	.....0	.....0	.....0	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RCSOBX	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYJYL8C3868...	02/12/2021...	02/14/2022.....	2,229	5,224,954	2344.....	.....0	.....(462,834)	.....0	.....(286,190)		.....(286,190)	.....176,644	.....0	.....0	.....0	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RMSS0BJ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	07/21/2020.....	07/21/2021.....	3,886	5,924,401	1525.....	.....693,379	.....0	.....0	.....(3,050,968)		.....(3,050,968)	.....(1,165,104)	.....0	.....0	.....0	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RCS0BV	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYJYL8C3868...	02/12/2021...	02/14/2022.....	2,883	6,806,821	2361.....	.....0	.....(574,875)	.....0	.....(345,461)		.....(345,461)	.....229,415	.....0	.....0	.....0	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RMSS0CB	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	10/07/2020.....	10/07/2021.....	4,345	7,167,251	1650.....	.....21,627,759	.....0	.....0	.....(2,886,418)		.....(2,886,418)	.....(1,164,979)	.....0	.....0	.....0	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RSGSOAX	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	.....(2,217,870)		.....(2,217,870)	.....(904,613)	.....0	.....0	.....0	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RMSS0BD	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	07/07/2020.....	07/07/2021.....	3,855	5,589,133	1450.....	.....693,013	.....0	.....0	.....(3,316,489)		.....(3,316,489)	.....(1,199,792)	.....0	.....0	.....0	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RMSS0CH	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	11/06/2020.....	11/05/2021.....	4,593	7,732,867	1684.....	.....22,857,478	.....0	.....0	.....(2,913,564)		.....(2,913,564)	.....(1,182,440)	.....0	.....0	.....0	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RMSS0BF	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	07/14/2020.....	07/14/2021.....	3,525	5,194,229	1474.....	.....612,398	.....0	.....0	.....(2,948,076)		.....(2,948,076)	.....(1,083,482)	.....0	.....0	.....0	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RCS0CB	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYJYL8C3868...	02/19/2021.....	02/18/2022.....	1,518	3,520,318	2319.....	.....0	.....(320,826)	.....0	.....(216,761)		.....(216,761)	.....104,066	.....0	.....0	.....0	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RMSS0BH	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	.....(6,401,057)		.....(6,401,057)	.....(2,326,721)	.....0	.....0	.....0	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RMSS0CD	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	.....(3,174,248)		.....(3,174,248)	.....(1,205,712)	.....0	.....0	.....0	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RMSS0DJ	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	.....(298,570)		.....(298,570)	.....260,860	.....0	.....0	.....0	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RMSS0CP	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	.....(902,383)		.....(902,383)	.....(441,645)	.....0	.....0	.....0	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RMSS0CV	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	.....(513,842)		.....(513,842)	.....(150,088)	.....0	.....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	.....(1,320,857)		.....(1,320,857)	.....(624,296)	.....0	.....0	.....0	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RMSS0BL	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	.....(4,561,531)		.....(4,561,531)	.....(1,694,002)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 FLEX OPTION 9SXF0BW	Fixed Annuity Hedge	N/A	Equity/Index	CBOE..... 529900RLNSGA90UPEH54...	06/21/2021.....	06/21/2022.....	56	245,129	4377.....	.....0	.....(1,091,946)	.....0	.....(1,279,208)		.....(1,279,208)	.....(187,262)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 FLEX OPTION 9SXF0AU	Fixed Annuity Hedge	N/A	Equity/Index	CBOE..... 529900RLNSGA90UPEH54...	05/21/2021.....	05/20/2022.....	64	275,949	4312.....	.....0	.....(1,336,986)	.....0	.....(1,604,280)		.....(1,604,280)	.....(267,294)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 FLEX OPTION 9SXF0BY	Fixed Annuity Hedge	N/A	Equity/Index	CBOE..... 529900RLNSGA90UPEH54...	06/21/2021.....	06/21/2022.....	93	406,657	4373.....	.....0	.....(1,836,195)	.....0	.....(2,148,923)		.....(2,148,923)	.....(312,728)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 FLEX OPTION 9SXF0CE	Fixed Annuity Hedge	N/A	Equity/Index	CBOE..... 529900RLNSGA90UPEH54...	06/21/2021.....	06/21/2022.....	56	241,604	4314.....	.....0	.....(1,284,754)	.....0	.....(1,486,046)		.....(1,486,046)	.....(201,293)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 FLEX OPTION 9SXF0BO	Fixed Annuity Hedge	N/A	Equity/Index	CBOE..... 529900RLNSGA90UPEH54...	06/21/2021.....	06/21/2022.....	16	70,733	4421.....0(276,288)0(327,090)	(327,090)(50,802)00000	0001.....

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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 FLEX OPTION 9SXF50CA	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/21/2021	06/21/2022	68	296,766	4364	0	(1,373,058)	0	(1,604,163)		(1,604,163)	(231,105)	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SXF50AY	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/21/2021	05/20/2022	84	361,101	4299	0	(1,811,410)	0	(2,172,030)		(2,172,030)	(360,620)	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SXF50BQ	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/21/2021	06/21/2022	73	321,640	4406	0	(1,315,170)	0	(1,550,775)		(1,550,775)	(235,604)	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SWXS0AD	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/28/2021	04/28/2022	62	266,195	4293	0	(1,388,502)	0	(1,553,942)		(1,553,942)	(165,440)	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SXF50AW	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/21/2021	05/20/2022	78	335,827	4305	0	(1,654,723)	0	(1,984,947)		(1,984,947)	(330,224)	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SXF50BU	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/21/2021	06/21/2022	81	355,041	4383	0	(1,554,068)	0	(1,823,203)		(1,823,203)	(269,135)	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SXF50AC	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/07/2021	05/06/2022	12	52,975	4415	0	(222,826)	0	(221,414)		(221,414)	1,413	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SXF50CG	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/21/2021	06/21/2022	40	171,678	4292	0	(969,201)	0	(1,116,261)		(1,116,261)	(147,060)	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SXF50AI	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/07/2021	05/06/2022	64	275,247	4301	0	(1,566,582)	0	(1,601,507)		(1,601,507)	(34,925)	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SWXS0AL	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/14/2021	06/14/2022	6	27,550	4592	0	(66,724)	0	(72,941)		(72,941)	(6,217)	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SXF50BG	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/07/2021	06/07/2022	48	207,640	4326	0	(1,082,474)	0	(1,206,557)		(1,206,557)	(124,082)	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SXF50BS	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/21/2021	06/21/2022	56	245,578	4385	0	(1,068,258)	0	(1,253,846)		(1,253,846)	(185,589)	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SXF50BK	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/21/2021	06/21/2022	58	260,451	4491	0	(812,872)	0	(979,967)		(979,967)	(167,095)	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SWXS0AH	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/28/2021	04/28/2022	44	186,244	4233	0	(1,134,460)	0	(1,274,127)		(1,274,127)	(139,667)	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SXF50AQ	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/21/2021	05/20/2022	75	325,061	4334	0	(1,481,430)	0	(1,778,527)		(1,778,527)	(297,097)	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SXF50AG	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/07/2021	05/06/2022	48	208,163	4337	0	(1,080,664)	0	(1,096,463)		(1,096,463)	(15,798)	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SXF50BE	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/07/2021	06/07/2022	51	222,127	4355	0	(1,069,090)	0	(1,192,814)		(1,192,814)	(123,724)	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SXF50AS	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/21/2021	05/20/2022	99	427,270	4316	0	(2,046,766)	0	(2,456,555)		(2,456,555)	(409,789)	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SWXS0AJ	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/28/2021	05/27/2022	38	161,657	4254	0	(937,609)	0	(1,102,817)		(1,102,817)	(165,209)	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SWXS0AF	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/28/2021	04/28/2022	56	238,092	4252	0	(1,385,283)	0	(1,552,588)		(1,552,588)	(167,305)	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SXF50BA	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/21/2021	05/20/2022	53	227,287	4288	0	(1,172,169)	0	(1,404,632)		(1,404,632)	(232,463)	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SXF50CC	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/21/2021	06/21/2022	63	272,975	4333	0	(1,379,576)	0	(1,601,532)		(1,601,532)	(221,956)	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 FLEX OPTION 9SXF50BM	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	06/21/2021	06/21/2022	189	838,410	4436	0	(3,121,530)	0	(3,711,393)		(3,711,393)	(589,863)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXF50BC	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	06/07/2021	06/07/2022	20	87,844	4392	0	(381,131)	0	(425,975)		(425,975)	(44,844)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXF50AO	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	05/21/2021	05/20/2022	57	251,737	4416	0	(907,902)	0	(1,086,479)		(1,086,479)	(178,576)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXF50AE	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	05/07/2021	05/06/2022	50	218,233	4365	0	(1,052,442)	0	(1,060,628)		(1,060,628)	(8,186)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SWXS0AB	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	04/28/2021	04/28/2022	12	52,084	4340	0	(240,122)	0	(266,602)		(266,602)	(26,480)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0WF	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	09/21/2020	09/21/2021	8,204	27,964,893	3409	40,428,081	0	0	(7,332,503)		(7,332,503)	(3,333,640)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0II	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	01/21/2021	01/21/2022	8,335	33,255,400	3990	0	(1,821,788)	0	(3,471,808)		(3,471,808)	(1,650,021)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0HH	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	07/14/2020	07/14/2021	1,940	6,440,160	3320	249,115	0	0	(1,893,787)		(1,893,787)	(866,905)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0XP	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	10/14/2020	10/14/2021	2,112	7,656,169	3625	10,397,524	0	0	(1,460,751)		(1,460,751)	(740,431)	0	0	0	0		0001
S&P 500 OTC Call Option 9SUBS0BF	Fixed Annuity Hedge	N/A	Equity/Index	UBS	05/14/2021	05/13/2022	8,134	37,005,633	4550	0	(866,434)	0	(1,008,661)		(1,008,661)	(142,226)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0SV	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch	12/07/2020	12/07/2021	5,869	22,084,167	3763	29,095,802	0	0	(3,444,737)		(3,444,737)	(1,825,805)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0PS	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	05/28/2021	05/27/2022	5,582	24,082,199	4314	0	(1,190,089)	0	(1,410,170)		(1,410,170)	(220,082)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0KM	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	11/20/2020	11/19/2021	5,648	20,522,968	3634	27,984,993	0	0	(3,932,440)		(3,932,440)	(1,949,527)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0IK	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	08/14/2020	08/13/2021	6,242	21,554,375	3453	949,658	0	0	(5,280,713)		(5,280,713)	(2,552,430)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0IX	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	04/21/2021	04/21/2022	5,631	24,976,357	4436	0	(832,148)	0	(934,935)		(934,935)	(102,787)	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFS0BG	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	03/19/2021	03/21/2022	5,113	20,547,869	4019	0	(1,241,054)	0	(2,169,652)		(2,169,652)	(928,598)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0XR	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	10/14/2020	10/14/2021	7,793	28,000,093	3593	38,500,615	0	0	(5,625,202)		(5,625,202)	(2,793,967)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0VO	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	08/14/2020	08/13/2021	1,792	6,273,219	3501	225,846	0	0	(1,431,860)		(1,431,860)	(712,905)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0NY	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	03/19/2021	03/21/2022	6,730	27,196,334	4041	0	(1,554,800)	0	(2,741,601)		(2,741,601)	(1,186,802)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0ZG	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	11/20/2020	11/19/2021	5,791	21,271,270	3673	28,567,698	0	0	(3,823,436)		(3,823,436)	(1,945,382)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS1AO	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	03/26/2021	03/28/2022	9,665	38,940,188	4029	0	(2,407,766)	0	(4,059,919)		(4,059,919)	(1,652,153)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0HU	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	07/21/2020	07/21/2021	9,039	30,705,845	3397	1,077,901	0	0	(8,122,703)		(8,122,703)	(3,873,152)	0	0	0	0		0001

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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 9SMSS0IA	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	07/21/2020	07/21/2021	6,730	22,631,913	3363	924,231	0	0	(6,277,534)		(6,277,534)	(2,930,235)	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFS0BO	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	05/21/2021	05/20/2022	16,229	70,817,676	4364	0	(2,945,724)	0	(3,568,324)		(3,568,324)	(622,600)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0MJ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	02/19/2021	02/18/2022	19,269	79,042,401	4102	0	(4,111,502)	0	(6,645,962)		(6,645,962)	(2,534,461)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0VS	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	08/14/2020	08/13/2021	7,104	24,377,660	3432	1,167,045	0	0	(6,161,514)		(6,161,514)	(2,939,130)	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFS0BU	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	05/21/2021	05/20/2022	4,992	21,293,725	4266	0	(1,157,145)	0	(1,394,953)		(1,394,953)	(237,808)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0NJ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	02/26/2021	02/28/2022	5,357	20,808,302	3884	0	(1,529,165)	0	(2,787,174)		(2,787,174)	(1,258,009)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0UR	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	07/14/2020	07/14/2021	11,987	39,489,973	3294	1,711,264	0	0	(12,004,293)		(12,004,293)	(5,410,254)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0OG	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	03/26/2021	03/28/2022	5,926	24,163,146	4077	0	(1,318,252)	0	(2,273,432)		(2,273,432)	(955,180)	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFS0BQ	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	05/21/2021	05/20/2022	7,062	30,481,569	4316	0	(1,446,156)	0	(1,750,542)		(1,750,542)	(304,386)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS1AQ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	04/21/2021	04/21/2022	15,781	69,153,762	4382	0	(2,701,546)	0	(3,070,387)		(3,070,387)	(368,841)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0LG	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	01/21/2021	01/21/2022	18,027	71,556,915	3969	0	(4,135,408)	0	(7,803,344)		(7,803,344)	(3,667,936)	0	0	0	0		0001
S&P 500 OTC Call Option 9SUBS0AH	Fixed Annuity Hedge	N/A	Equity/Index	UBS	12/07/2020	12/07/2021	6,486	24,640,509	3799	32,027,738	0	0	(3,600,913)		(3,600,913)	(1,950,738)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0NH	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	02/26/2021	02/28/2022	8,962	34,913,801	3896	0	(2,501,847)	0	(4,579,667)		(4,579,667)	(2,077,820)	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFS0BE	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	03/19/2021	03/21/2022	8,223	33,367,947	4058	0	(1,825,384)	0	(3,245,383)		(3,245,383)	(1,419,999)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS1AY	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	05/14/2021	05/13/2022	4,930	21,159,412	4292	0	(1,077,846)	0	(1,278,132)		(1,278,132)	(200,285)	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFS0AE	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	01/21/2021	01/21/2022	6,207	24,736,323	3985	0	(1,371,007)	0	(2,608,288)		(2,608,288)	(1,237,281)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0VI	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	08/07/2020	08/06/2021	2,548	8,860,135	3477	322,602	0	0	(2,092,316)		(2,092,316)	(1,033,629)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0YH	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	10/21/2020	10/21/2021	9,132	32,528,093	3562	45,001,126	0	0	(6,879,243)		(6,879,243)	(3,337,309)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0PU	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	05/28/2021	05/27/2022	11,408	48,958,116	4292	0	(2,573,657)	0	(3,041,110)		(3,041,110)	(467,453)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0WH	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	09/21/2020	09/21/2021	10,009	34,271,917	3424	49,243,379	0	0	(8,795,375)		(8,795,375)	(4,033,639)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0SZ	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch	12/14/2020	12/14/2021	5,520	20,716,008	3753	27,259,747	0	0	(3,303,459)		(3,303,459)	(1,730,599)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0HR	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	01/14/2021	01/14/2022	5,954	24,632,532	4137	0	(778,491)	0	(1,781,045)		(1,781,045)	(1,002,554)	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 9SCSS01C	Fixed Annuity Hedge	N/A	Equity/Int	Credit Suisse FB E58DKGMJYYYJLN8C3868...	01/21/2021...	01/21/2022...	7,104	28,431,487	4002	0	(1,506,196)	0	(2,889,473)		(2,889,473)	(1,383,277)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0RJ	Fixed Annuity Hedge	N/A	Equity/Int	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80...	08/07/2020...	08/06/2021...	6,276	21,541,617	3432	950,249	0	0	(5,432,856)		(5,432,856)	(2,609,750)	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0DB	Fixed Annuity Hedge	N/A	Equity/Int	Societe Generale. O2RNE8IBXP4R0TD8PU41...	10/21/2020...	10/21/2021...	3,977	13,883,190	3491	19,752,486	0	0	(3,263,964)		(3,263,964)	(1,520,937)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0VV	Fixed Annuity Hedge	N/A	Equity/Int	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	08/21/2020...	08/20/2021...	52,560	195,963,653	3728	254,068,733	0	0	(30,345,915)		(30,345,915)	(17,462,323)	0	0	0	0		0001
S&P 500 OTC Call Option 9SUBS0BJ	Fixed Annuity Hedge	N/A	Equity/Int	UBS..... 5493001KJTIIGC8Y1R12.....	05/21/2021...	05/20/2022...	5,124	21,643,878	4224	0	(1,305,478)	0	(1,569,993)		(1,569,993)	(264,515)	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFS0BK	Fixed Annuity Hedge	N/A	Equity/Int	Wells Fargo..... KB1H1DSPRFMYMCUFXT09.	04/21/2021...	04/21/2022...	49,744	226,286,948	4549	0	(5,275,341)	0	(5,677,168)		(5,677,168)	(401,827)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0KQ	Fixed Annuity Hedge	N/A	Equity/Int	Morgan Stanley... 4PQUHN3JPFGFNF3BB653...	11/27/2020...	11/26/2021...	1,377	5,203,890	3779	6,775,074	0	0	(781,982)		(781,982)	(422,518)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0RD	Fixed Annuity Hedge	N/A	Equity/Int	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80...	07/21/2020...	07/21/2021...	8,611	29,072,372	3376	1,121,927	0	0	(7,917,309)		(7,917,309)	(3,726,449)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0XV	Fixed Annuity Hedge	N/A	Equity/Int	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	10/14/2020...	10/14/2021...	6,662	23,701,731	3558	33,039,923	0	0	(5,030,656)		(5,030,656)	(2,447,201)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0XT	Fixed Annuity Hedge	N/A	Equity/Int	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	10/14/2020...	10/14/2021...	7,526	26,959,411	3582	37,225,101	0	0	(5,509,233)		(5,509,233)	(2,718,607)	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFS0CG	Fixed Annuity Hedge	N/A	Equity/Int	Wells Fargo..... KB1H1DSPRFMYMCUFXT09.	06/21/2021...	06/21/2022...	49,490	227,902,440	4605	0	(4,755,014)	0	(5,915,296)		(5,915,296)	(1,160,282)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0JB	Fixed Annuity Hedge	N/A	Equity/Int	Credit Suisse FB E58DKGMJYYYJLN8C3868...	04/21/2021...	04/21/2022...	9,567	41,332,501	4320	0	(1,920,860)	0	(2,205,377)		(2,205,377)	(284,516)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0UV	Fixed Annuity Hedge	N/A	Equity/Int	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	07/14/2020...	07/14/2021...	8,408	27,427,821	3262	1,356,294	0	0	(8,691,566)		(8,691,566)	(3,841,328)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0HF	Fixed Annuity Hedge	N/A	Equity/Int	Morgan Stanley... 4PQUHN3JPFGFNF3BB653...	07/14/2020...	07/14/2021...	1,009	3,441,810	3411	82,133	0	0	(892,730)		(892,730)	(432,848)	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFS0AX	Fixed Annuity Hedge	N/A	Equity/Int	Wells Fargo..... KB1H1DSPRFMYMCUFXT09.	03/12/2021...	03/14/2022...	11,616	47,134,243	4058	0	(2,825,819)	0	(4,543,960)		(4,543,960)	(1,718,141)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0IM	Fixed Annuity Hedge	N/A	Equity/Int	Credit Suisse FB E58DKGMJYYYJLN8C3868...	03/19/2021...	03/21/2022...	59,012	251,702,703	4265	0	(7,788,121)	0	(14,657,943)		(14,657,943)	(6,869,822)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0KB	Fixed Annuity Hedge	N/A	Equity/Int	Morgan Stanley... 4PQUHN3JPFGFNF3BB653...	11/13/2020...	11/12/2021...	1,485	5,527,853	3722	7,309,526	0	0	(910,126)		(910,126)	(480,583)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0TJ	Fixed Annuity Hedge	N/A	Equity/Int	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80...	03/19/2021...	03/21/2022...	6,762	27,452,638	4060	0	(1,495,722)	0	(2,658,800)		(2,658,800)	(1,163,078)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCTS0AB	Fixed Annuity Hedge	N/A	Equity/Int	Citigroup..... 5493008GOWFH1U8231...	08/21/2020...	08/20/2021...	5,997	21,646,052	3609	29,284,191	0	0	(4,156,343)		(4,156,343)	(2,200,781)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0SP	Fixed Annuity Hedge	N/A	Equity/Int	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80...	11/27/2020...	11/26/2021...	6,790	25,356,576	3734	33,567,112	0	0	(4,126,172)		(4,126,172)	(2,169,964)	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0CX	Fixed Annuity Hedge	N/A	Equity/Int	Societe Generale. O2RNE8IBXP4R0TD8PU41...	10/21/2020...	10/21/2021...	5,375	19,620,255	3650	26,252,683	0	0	(3,604,630)		(3,604,630)	(1,847,655)	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFS0AC	Fixed Annuity Hedge	N/A	Equity/Int	Wells Fargo..... KB1H1DSPRFMYMCUFXT09.	01/21/2021...	01/21/2022...	1,422	5,738,225	4035	0	(277,931)	0	(541,323)		(541,323)	(263,392)	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 9SSGSOCT	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	(34,230,951)		(34,230,951)	(18,983,332)	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	(2,755,559)		(2,755,559)	(1,034,264)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCSOYD	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	10/21/2020...	10/21/2021...	12,473	44,702,983	3584	61,320,760	0	0	(9,137,814)		(9,137,814)	(4,489,983)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0PO	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	04/28/2021...	04/28/2022...	12,777	54,554,851	4270	0	(3,024,979)	0	(3,393,327)		(3,393,327)	(368,348)	0	0	0	0		0001
S&P 500 OTC Call Option 9SUBSOBP	Fixed Annuity Hedge	N/A	Equity/Index	UBS... 5493001KJTIIGC8Y1R12....	06/14/2021...	06/14/2022...	1,300	5,592,548	4302	0	(325,785)	0	(350,214)		(350,214)	(24,430)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCSOXL	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	(5,419,208)		(5,419,208)	(2,598,054)	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	(3,665,546)		(3,665,546)	(1,928,651)	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	(2,664,356)		(2,664,356)	(982,621)	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	(4,610,570)		(4,610,570)	(2,215,896)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCTSOBB	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	(5,842,776)		(5,842,776)	(2,976,783)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCTSOAN	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	(2,026,162)		(2,026,162)	(983,538)	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	(5,890,369)		(5,890,369)	(2,924,435)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLSOSH	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80....	11/13/2020...	11/12/2021...	7,442	27,064,917	3637	36,980,563	0	0	(5,142,304)		(5,142,304)	(2,568,006)	0	0	0	0		0001
S&P 500 OTC Call Option 9SUBSOBL	Fixed Annuity Hedge	N/A	Equity/Index	UBS... 5493001KJTIIGC8Y1R12....	06/14/2021...	06/14/2022...	4,951	21,545,465	4352	0	(1,099,189)	0	(1,186,196)		(1,186,196)	(87,007)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCSOVM	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	(526,433)		(526,433)	(278,380)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0PM	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	04/21/2021...	04/21/2022...	5,281	22,392,443	4240	0	(1,286,451)	0	(1,484,797)		(1,484,797)	(198,346)	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	(4,081,098)		(4,081,098)	(2,165,429)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0SJ	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80....	11/20/2020...	11/19/2021...	10,987	40,775,284	3711	53,992,975	0	0	(6,875,295)		(6,875,295)	(3,584,673)	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	(3,830,934)		(3,830,934)	(1,305,822)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCSOYP	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	(5,137,319)		(5,137,319)	(2,225,246)	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFSOBI	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo... KB1H1DSPRFMYMUFXT09.	03/19/2021...	03/21/2022...	5,208	20,858,352	4005	0	(1,302,808)	0	(2,264,570)		(2,264,570)	(961,762)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0PG	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	04/21/2021...	04/21/2022...	7,361	31,663,636	4302	0	(1,547,428)	0	(1,781,458)		(1,781,458)	(234,030)	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)
S&P 500 OTC Call Option 9SMLS0SD	Fixed Annuity Hedge.....	N/A.....	Equity/Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80....	11/13/2020....	11/12/2021....	7,591	28,028,629	3692.....	37,492,329	0	0	(4,859,650)		(4,859,650)	(2,517,440)	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	(1,503,943)		(1,503,943)	(709,303)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0MN	Fixed Annuity Hedge.....	N/A.....	Equity/Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653....	02/19/2021....	02/18/2022....	9,383	38,240,229	4075.....	0	(2,123,034)	0	(3,423,550)		(3,423,550)	(1,300,516)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0PE	Fixed Annuity Hedge.....	N/A.....	Equity/Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653....	04/21/2021....	04/21/2022....	6,918	29,798,524	4307.....	0	(1,434,031)	0	(1,649,298)		(1,649,298)	(215,267)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0HS	Fixed Annuity Hedge.....	N/A.....	Equity/Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653....	07/21/2020....	07/21/2021....	8,506	28,803,783	3386.....	1,057,296	0	0	(7,735,007)		(7,735,007)	(3,663,624)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0IN	Fixed Annuity Hedge.....	N/A.....	Equity/Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653....	08/21/2020....	08/20/2021....	18,152	63,946,773	3523.....	89,434,904	0	0	(14,122,773)		(14,122,773)	(7,078,121)	0	0	0	0		0001.....
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	(669,292)		(669,292)	(376,368)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0HM	Fixed Annuity Hedge.....	N/A.....	Equity/Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653....	07/21/2020....	07/21/2021....	59,470	212,598,708	3575.....	2,346,092	0	0	(42,892,222)		(42,892,222)	(22,943,652)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0OU	Fixed Annuity Hedge.....	N/A.....	Equity/Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653....	04/14/2021....	04/14/2022....	5,162	21,757,778	4215.....	0	(1,196,623)	0	(1,519,482)		(1,519,482)	(322,859)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0VJ	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	(6,440,401)		(6,440,401)	(3,109,754)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0IZ	Fixed Annuity Hedge.....	N/A.....	Equity/Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653....	09/04/2020....	09/07/2021....	2,200	7,824,300	3557.....	10,834,956	0	0	(1,644,445)		(1,644,445)	(825,390)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0KO	Fixed Annuity Hedge.....	N/A.....	Equity/Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653....	11/20/2020....	11/19/2021....	7,108	25,661,231	3610.....	35,313,966	0	0	(5,102,085)		(5,102,085)	(2,492,229)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0LS	Fixed Annuity Hedge.....	N/A.....	Equity/Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653....	02/05/2021....	02/07/2022....	3,496	13,777,247	3941.....	0	(989,028)	0	(1,624,109)		(1,624,109)	(635,081)	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	(5,658,879)		(5,658,879)	(3,144,099)	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	(3,810,915)		(3,810,915)	(2,093,028)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0JZ	Fixed Annuity Hedge.....	N/A.....	Equity/Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653....	11/13/2020....	11/12/2021....	2,119	8,130,243	3837.....	10,320,441	0	0	(1,082,522)		(1,082,522)	(614,873)	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	(621,671)		(621,671)	(244,365)	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	(6,392,025)		(6,392,025)	(3,005,763)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SWFS0BY	Fixed Annuity Hedge.....	N/A.....	Equity/Index	Wells Fargo..... KB1H1DSPRFMYMCUFXT09.	05/28/2021....	05/27/2022....	1,210	5,281,807	4365.....	0	(225,872)	0	(269,285)		(269,285)	(43,413)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMLS0SL	Fixed Annuity Hedge.....	N/A.....	Equity/Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80....	11/20/2020....	11/19/2021....	12,061	44,559,485	3695.....	59,373,891	0	0	(7,729,603)		(7,729,603)	(3,987,704)	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	(6,010,199)		(6,010,199)	(2,552,603)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0LQ	Fixed Annuity Hedge.....	N/A.....	Equity/Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653....	02/05/2021....	02/07/2022....	5,362	21,226,764	3959.....	0	(1,462,716)	0	(2,414,011)		(2,414,011)	(951,294)	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

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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)
S&P 500 OTC Call Option 9SMSS0IV	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	08/28/2020	08/27/2021	12,216	43,719,476	3579	60,561,919	0	0	(8,841,807)		(8,841,807)	(4,552,698)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SCTS0AF	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup	08/21/2020	08/20/2021	7,719	27,268,988	3533	37,986,666	0	0	(5,930,804)		(5,930,804)	(2,990,737)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMSS0JX	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	10/28/2020	10/28/2021	10,536	35,201,092	3341	52,251,290	0	0	(10,176,972)		(10,176,972)	(4,351,634)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SWFS0BA	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	03/19/2021	03/21/2022	1,317	5,403,506	4103	0	(262,972)	0	(475,641)		(475,641)	(212,668)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0WB	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	09/14/2020	09/14/2021	6,763	23,514,478	3477	33,448,851	0	0	(5,588,072)		(5,588,072)	(2,657,553)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SCSS0IS	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	04/07/2021	04/07/2022	2,130	9,037,036	4243	0	(392,911)	0	(580,000)		(580,000)	(187,088)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SSGS0DH	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale	12/21/2020	12/21/2021	11,855	45,467,837	3835	58,311,307	0	0	(6,279,545)		(6,279,545)	(3,441,662)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SCSS0HU	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	01/21/2021	01/21/2022	65,336	274,401,400	4200	0	(8,062,515)	0	(16,860,853)		(16,860,853)	(8,798,339)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMLS0SN	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch	11/20/2020	11/19/2021	26,924	98,656,805	3664	132,972,520	0	0	(17,993,912)		(17,993,912)	(9,101,844)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMSS0NB	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	02/19/2021	02/18/2022	5,268	21,134,162	4012	0	(1,368,963)	0	(2,179,566)		(2,179,566)	(810,603)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0UT	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	07/14/2020	07/14/2021	7,281	23,914,372	3284	1,079,044	0	0	(7,363,643)		(7,363,643)	(3,298,740)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SWFS0AG	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	01/28/2021	01/28/2022	1,341	5,264,766	3926	0	(335,553)	0	(632,331)		(632,331)	(296,778)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMSS0OS	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	04/14/2021	04/14/2022	5,630	23,865,063	4239	0	(1,234,286)	0	(1,567,518)		(1,567,518)	(333,231)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SUBS0BD	Fixed Annuity Hedge	N/A	Equity/Index	UBS	01/21/2021	01/21/2022	4,312	16,876,952	3914	0	(1,123,926)	0	(2,060,911)		(2,060,911)	(936,985)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0YT	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	10/28/2020	10/28/2021	6,180	20,518,218	3320	30,719,297	0	0	(6,094,124)		(6,094,124)	(2,577,098)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS1BC	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	05/14/2021	05/13/2022	6,679	28,303,665	4238	0	(1,659,799)	0	(1,963,005)		(1,963,005)	(303,206)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMLS0RX	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch	10/07/2020	10/07/2021	3,348	11,615,451	3469	16,639,259	0	0	(2,803,668)		(2,803,668)	(1,303,010)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMSS0JD	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	09/04/2020	09/07/2021	6,775	23,746,985	3505	33,560,640	0	0	(5,403,364)		(5,403,364)	(2,629,165)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SWFS0BM	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	05/14/2021	05/13/2022	587	2,644,341	4505	0	(71,790)	0	(84,163)		(84,163)	(12,373)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0UY	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	07/28/2020	07/28/2021	1,810	6,046,739	3341	232,096	0	0	(1,729,025)		(1,729,025)	(791,104)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SUBS0AP	Fixed Annuity Hedge	N/A	Equity/Index	UBS	12/28/2020	12/28/2021	10,418	39,697,164	3810	51,615,252	0	0	(5,771,004)		(5,771,004)	(3,091,891)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0VC	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	07/28/2020	07/28/2021	20,929	68,773,322	3286	3,330,432	0	0	(21,133,652)		(21,133,652)	(9,356,217)	0	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)
S&P 500 OTC Call Option 9SBCS0XF	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	09/28/2020	09/28/2021	9,046	30,924,927	3419	44,873,135	0	0	(8,004,741)		(8,004,741)	(3,638,930)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0IG	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int	01/21/2021	01/21/2022	8,468	33,825,257	3994	0	(1,831,296)	0	(3,496,010)		(3,496,010)	(1,664,713)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0WJ	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	09/21/2020	09/21/2021	20,131	68,494,922	3402	99,270,591	0	0	(18,114,813)		(18,114,813)	(8,206,926)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS1AC	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	01/14/2021	01/14/2022	6,923	26,880,901	3883	0	(1,729,995)	0	(3,462,825)		(3,462,825)	(1,732,831)	0	0	0	0		0001
S&P 500 OTC Call Option 9SUBS0BH	Fixed Annuity Hedge	N/A	Equity/ Index	UBS	05/14/2021	05/13/2022	1,207	5,228,772	4332	0	(238,696)	0	(283,417)		(283,417)	(44,721)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0TD	Fixed Annuity Hedge	N/A	Equity/ Index	BOA/Merrill Lynch	01/07/2021	01/07/2022	5,409	20,951,221	3873	0	(1,321,996)	0	(2,730,338)		(2,730,338)	(1,408,342)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0WP	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	09/21/2020	09/21/2021	8,704	29,480,796	3387	42,993,060	0	0	(7,963,232)		(7,963,232)	(3,576,723)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0MF	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley	02/19/2021	02/18/2022	48,493	206,498,227	4258	0	(7,022,460)	0	(11,395,712)		(11,395,712)	(4,373,251)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0ZI	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	11/20/2020	11/19/2021	7,071	25,806,887	3650	34,972,671	0	0	(4,819,735)		(4,819,735)	(2,414,559)	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFS0BS	Fixed Annuity Hedge	N/A	Equity/ Index	Wells Fargo	05/21/2021	05/20/2022	1,540	6,706,592	4355	0	(285,932)	0	(346,365)		(346,365)	(60,433)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0XH	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	09/28/2020	09/28/2021	6,976	23,705,773	3398	34,685,230	0	0	(6,311,527)		(6,311,527)	(2,836,759)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0RT	Fixed Annuity Hedge	N/A	Equity/ Index	BOA/Merrill Lynch	09/14/2020	09/14/2021	1,307	4,710,624	3604	6,379,781	0	0	(918,900)		(918,900)	(471,955)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0KW	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley	12/28/2020	12/28/2021	7,054	27,021,123	3831	34,868,416	0	0	(3,785,711)		(3,785,711)	(2,055,397)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0JH	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley	09/14/2020	09/14/2021	4,868	18,065,489	3711	23,548,707	0	0	(2,925,284)		(2,925,284)	(1,615,948)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0RL	Fixed Annuity Hedge	N/A	Equity/ Index	BOA/Merrill Lynch	08/07/2020	08/06/2021	6,913	23,605,268	3415	1,116,173	0	0	(6,106,000)		(6,106,000)	(2,901,313)	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0DF	Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale	12/14/2020	12/14/2021	1,300	5,081,245	3909	6,322,186	0	0	(603,548)		(603,548)	(351,089)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0MX	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley	02/19/2021	02/18/2022	5,647	22,753,909	4029	0	(1,413,410)	0	(2,259,430)		(2,259,430)	(846,021)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0RB	Fixed Annuity Hedge	N/A	Equity/ Index	BOA/Merrill Lynch	07/21/2020	07/21/2021	1,876	6,401,569	3412	208,386	0	0	(1,657,160)		(1,657,160)	(797,796)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0HY	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley	07/21/2020	07/21/2021	10,210	34,401,064	3369	1,372,224	0	0	(9,457,213)		(9,457,213)	(4,432,338)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS1AI	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	03/12/2021	03/14/2022	5,079	20,492,902	4035	0	(1,298,088)	0	(2,074,902)		(2,074,902)	(776,814)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0YF	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	10/21/2020	10/21/2021	15,090	53,838,555	3568	74,315,685	0	0	(11,284,401)		(11,284,401)	(5,492,757)	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFS0AM	Fixed Annuity Hedge	N/A	Equity/ Index	Wells Fargo	02/12/2021	02/14/2022	1,593	6,711,341	4213	0	(274,183)	0	(419,043)		(419,043)	(144,861)	0	0	0	0		0001

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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 9SMSSOLW	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	(504,039)		(504,039)	(173,880)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCSOZC	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/20/2020	11/19/2021	5,158	19,500,335	3781	25,175,270	0	0	(2,907,307)		(2,907,307)	(1,581,784)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSSONW	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	(4,474,340)		(4,474,340)	(1,947,557)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0WV	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/21/2020	09/21/2021	7,233	24,351,341	3367	35,806,894	0	0	(6,761,139)		(6,761,139)	(3,002,514)	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0DD	Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	12/14/2020	12/14/2021	4,703	18,826,673	4003	22,696,725	0	0	(1,815,859)		(1,815,859)	(1,118,204)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCSOXJ	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/07/2020	10/07/2021	2,600	9,239,074	3553	12,803,336	0	0	(1,967,981)		(1,967,981)	(960,073)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCSOVA	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/28/2020	07/28/2021	6,203	20,554,943	3314	887,215	0	0	(6,092,545)		(6,092,545)	(2,742,303)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS1AM	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/26/2021	03/28/2022	1,464	6,036,350	4123	0	(288,894)	0	(512,470)		(512,470)	(223,576)	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFSOAR	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	(134,294)		(134,294)	(52,942)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSSOLO	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	(2,515,978)		(2,515,978)	(1,005,814)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0TB	Fixed Annuity Hedge	N/A	Equity/ Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80	12/14/2020	12/14/2021	6,250	23,334,813	3734	30,930,875	0	0	(3,846,929)		(3,846,929)	(1,992,622)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSSOIP	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	(2,815,974)		(2,815,974)	(1,350,821)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0IA	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJJYYJLN8C3868	01/21/2021	01/21/2022	20,708	83,786,846	4046	0	(3,935,779)	0	(7,709,103)		(7,709,103)	(3,773,324)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSSQJV	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653	10/28/2020	10/28/2021	1,917	6,512,605	3397	9,448,682	0	0	(1,748,053)		(1,748,053)	(770,294)	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	(2,464,555)		(2,464,555)	(1,302,490)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLSOSR	Fixed Annuity Hedge	N/A	Equity/ Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80	11/27/2020	11/26/2021	7,725	28,657,124	3710	38,296,147	0	0	(4,865,656)		(4,865,656)	(2,520,331)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLSOSF	Fixed Annuity Hedge	N/A	Equity/ Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80	11/13/2020	11/12/2021	6,389	23,370,515	3658	31,672,445	0	0	(4,290,781)		(4,290,781)	(2,172,921)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSSOLC	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653	01/14/2021	01/14/2022	3,830	14,999,199	3916	0	(887,606)	0	(1,809,813)		(1,809,813)	(922,207)	0	0	0	0		0001
S&P 500 OTC Call Option 9SUBSOBN	Fixed Annuity Hedge	N/A	Equity/ Index	UBS..... 5493001KJTIIGC8Y1R12	06/14/2021	06/14/2022	4,739	20,501,909	4326	0	(1,121,691)	0	(1,206,979)		(1,206,979)	(85,289)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSSOMR	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653	02/19/2021	02/18/2022	8,302	33,552,450	4041	0	(2,026,052)	0	(3,244,289)		(3,244,289)	(1,218,237)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSSONL	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653	02/26/2021	02/28/2022	5,331	20,556,976	3856	0	(1,608,105)	0	(2,896,266)		(2,896,266)	(1,288,161)	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFSOCE	Fixed Annuity Hedge	N/A	Equity/ Index	Wells Fargo..... KB1H1DSPRFMYMCUFXT09	06/14/2021	06/14/2022	12,736	55,770,562	4379	0	(2,639,453)	0	(2,852,136)		(2,852,136)	(212,683)	0	0	0	0		0001

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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 9SMSS0KG	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley...	11/20/2020	11/19/2021	21,025	78,671,766	3742	103,001,475	0	0	(12,578,287)		(12,578,287)	(6,683,299)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0QZ	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch	07/07/2020	07/07/2021	6,885	22,160,130	3219	1,075,988	0	0	(7,421,259)		(7,421,259)	(3,218,195)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCTS0AR	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup	09/14/2020	09/14/2021	4,128	14,189,340	3437	20,507,326	0	0	(3,570,228)		(3,570,228)	(1,659,202)	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFS0CC	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	06/14/2021	06/14/2022	1,246	5,511,868	4424	0	(229,605)	0	(248,467)		(248,467)	(18,862)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0WL	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	09/21/2020	09/21/2021	7,238	24,593,783	3398	35,709,831	0	0	(6,545,497)		(6,545,497)	(2,957,817)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0JN	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	09/21/2020	09/21/2021	5,827	20,313,680	3486	28,491,874	0	0	(4,769,348)		(4,769,348)	(2,266,789)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0KK	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	11/20/2020	11/19/2021	10,562	38,908,612	3684	52,049,536	0	0	(6,871,127)		(6,871,127)	(3,520,526)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0RP	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch	08/21/2020	08/20/2021	6,206	21,628,841	3485	30,701,082	0	0	(5,058,630)		(5,058,630)	(2,476,640)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0OE	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	03/19/2021	03/21/2022	8,248	32,820,689	3979	0	(2,184,608)	0	(3,750,873)		(3,750,873)	(1,566,265)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS1AE	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	01/14/2021	01/14/2022	5,250	20,217,488	3851	0	(1,408,002)	0	(2,766,017)		(2,766,017)	(1,358,015)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0OO	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	04/07/2021	04/07/2022	6,030	24,966,190	4140	0	(1,435,353)	0	(2,066,486)		(2,066,486)	(631,133)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0HD	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	07/14/2020	07/14/2021	3,905	13,697,490	3508	147,453	0	0	(3,078,088)		(3,078,088)	(1,589,240)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0ZM	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	12/21/2020	12/21/2021	64,000	259,530,880	4055	308,609,280	0	0	(22,288,228)		(22,288,228)	(14,087,274)	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0CZ	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale	10/21/2020	10/21/2021	7,050	24,709,968	3505	34,959,329	0	0	(5,691,523)		(5,691,523)	(2,673,335)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0TF	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch	01/21/2021	01/21/2022	5,364	21,124,612	3938	0	(1,323,303)	0	(2,457,295)		(2,457,295)	(1,133,992)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0ND	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	02/19/2021	02/18/2022	5,723	22,856,689	3994	0	(1,544,202)	0	(2,448,118)		(2,448,118)	(903,916)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0ZQ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	12/21/2020	12/21/2021	5,504	21,613,988	3927	26,825,065	0	0	(2,489,262)		(2,489,262)	(1,456,645)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0KS	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	12/07/2020	12/07/2021	2,268	8,720,868	3845	11,144,158	0	0	(1,168,337)		(1,168,337)	(652,857)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0QX	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch	07/07/2020	07/07/2021	8,227	26,691,679	3244	1,161,488	0	0	(8,655,617)		(8,655,617)	(3,811,549)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0PK	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	04/21/2021	04/21/2022	5,017	21,396,602	4265	0	(1,153,056)	0	(1,330,301)		(1,330,301)	(177,245)	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFS0CM	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	06/28/2021	06/28/2022	9,236	40,424,587	4377	0	(2,064,066)	0	(2,144,804)		(2,144,804)	(80,738)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0VX	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	08/21/2020	08/20/2021	24,228	84,791,943	3500	119,674,933	0	0	(19,400,521)		(19,400,521)	(9,584,527)	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 9SMSS0JT	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley	09/28/2020	09/28/2021	6,060	20,657,995	3409	30,093,051	0	0	(5,419,647)		(5,419,647)	(2,450,443)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0KI	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley	11/20/2020	11/19/2021	7,516	27,789,283	3697	36,986,687	0	0	(4,797,508)		(4,797,508)	(2,479,523)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0VK	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	08/14/2020	08/13/2021	3,309	12,245,583	3701	121,407	0	0	(1,993,932)		(1,993,932)	(1,134,731)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0KD	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley	11/13/2020	11/12/2021	5,947	21,885,912	3680	29,407,915	0	0	(3,873,189)		(3,873,189)	(1,990,554)	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFS0CQ	Fixed Annuity Hedge	N/A	Equity/ Index	Wells Fargo	06/28/2021	06/28/2022	3,716	16,133,646	4342	0	(905,405)	0	(938,575)		(938,575)	(33,170)	0	0	0	0		0001
S&P 500 OTC Call Option 9SUBS0BB	Fixed Annuity Hedge	N/A	Equity/ Index	UBS	01/21/2021	01/21/2022	6,041	23,900,190	3956	0	(1,428,883)	0	(2,678,726)		(2,678,726)	(1,249,843)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0VG	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	07/28/2020	07/28/2021	4,442	14,483,585	3261	771,176	0	0	(4,598,032)		(4,598,032)	(2,005,357)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0JP	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley	09/21/2020	09/21/2021	21,203	73,171,977	3451	104,022,554	0	0	(18,076,956)		(18,076,956)	(8,418,318)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0LK	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley	01/28/2021	01/28/2022	6,362	24,377,212	3832	0	(1,922,336)	0	(3,496,043)		(3,496,043)	(1,573,708)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0TH	Fixed Annuity Hedge	N/A	Equity/ Index	BOA/Merrill Lynch	03/05/2021	03/07/2022	2,276	9,071,294	3986	0	(522,389)	0	(1,008,067)		(1,008,067)	(485,678)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0ZE	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	11/20/2020	11/19/2021	5,843	21,493,476	3679	28,807,568	0	0	(3,829,430)		(3,829,430)	(1,955,268)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0PW	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley	05/28/2021	05/27/2022	5,133	21,935,773	4273	0	(1,210,008)	0	(1,426,456)		(1,426,456)	(216,449)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0WZ	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	09/21/2020	09/21/2021	4,653	15,514,079	3334	23,118,756	0	0	(4,497,347)		(4,497,347)	(1,961,535)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0IT	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley	08/28/2020	08/27/2021	8,459	30,475,493	3603	41,821,973	0	0	(5,925,647)		(5,925,647)	(3,098,089)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0MA	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley	02/12/2021	02/14/2022	5,666	22,849,901	4033	0	(1,479,977)	0	(2,241,243)		(2,241,243)	(761,266)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCTS0AX	Fixed Annuity Hedge	N/A	Equity/ Index	Citigroup	11/27/2020	11/26/2021	7,779	28,642,356	3682	38,685,589	0	0	(5,093,447)		(5,093,447)	(2,592,579)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCTS0AV	Fixed Annuity Hedge	N/A	Equity/ Index	Citigroup	11/06/2020	11/05/2021	6,777	24,494,585	3614	33,478,312	0	0	(4,806,605)		(4,806,605)	(2,378,659)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0KY	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley	01/07/2021	01/07/2022	1,845	7,295,204	3954	0	(369,732)	0	(808,274)		(808,274)	(438,542)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS1AW	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	05/14/2021	05/13/2022	7,970	34,246,931	4297	0	(1,721,202)	0	(2,041,471)		(2,041,471)	(320,269)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0RF	Fixed Annuity Hedge	N/A	Equity/ Index	BOA/Merrill Lynch	07/21/2020	07/21/2021	6,821	22,800,147	3343	1,015,374	0	0	(6,499,981)		(6,499,981)	(2,996,367)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0OW	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley	04/14/2021	04/14/2022	5,473	22,908,336	4186	0	(1,356,723)	0	(1,720,303)		(1,720,303)	(363,580)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0PI	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley	04/21/2021	04/21/2022	5,501	23,557,207	4282	0	(1,212,639)	0	(1,397,260)		(1,397,260)	(184,621)	0	0	0	0		0001

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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 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	(1,891,421)		(1,891,421)	(733,960)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMLS0RV	Fixed Annuity Hedge	N/A	Equity/ Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80...	09/14/2020...	09/14/2021...	7,339	25,383,032	3459.....	36,369,736	0	0	(6,194,741)		(6,194,741)	(2,914,653)	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	(4,430,978)		(4,430,978)	(2,121,662)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMSS0IC	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	07/21/2020...	07/21/2021...	23,948	80,361,585	3356.....	3,405,885	0	0	(22,509,375)		(22,509,375)	(10,460,335)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0YN	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP57OUK5573....	10/21/2020...	10/21/2021...	6,684	23,528,148	3520.....	33,087,738	0	0	(5,300,158)		(5,300,158)	(2,510,899)	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	(720,188)		(720,188)	(416,656)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SWFSOCO	Fixed Annuity Hedge	N/A	Equity/ Index	Wells Fargo..... KB1H1DSPRFMYMCUFXT09.	06/28/2021...	06/28/2022...	5,761	25,126,083	4361.....	0	(1,336,901)	0	(1,388,746)		(1,388,746)	(51,845)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SCTS0BH	Fixed Annuity Hedge	N/A	Equity/ Index	Citigroup..... 5493008GOWFH1UU8231...	06/14/2021...	06/14/2022...	6,201	28,760,920	4638.....	0	(593,829)	0	(648,222)		(648,222)	(54,392)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMLS0QC	Fixed Annuity Hedge	N/A	Equity/ Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80...	07/07/2020...	07/07/2021...	1,689	5,546,186	3284.....	201,802	0	0	(1,710,602)		(1,710,602)	(771,538)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMSS0JB	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653....	09/04/2020...	09/07/2021...	5,920	20,896,238	3530.....	29,245,155	0	0	(4,579,018)		(4,579,018)	(2,261,467)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SWFSOCA	Fixed Annuity Hedge	N/A	Equity/ Index	Wells Fargo..... KB1H1DSPRFMYMCUFXT09.	06/14/2021...	06/14/2022...	778	3,504,836	4505.....	0	(113,337)	0	(123,511)		(123,511)	(10,175)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS1BG	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP57OUK5573....	06/21/2021...	06/21/2022...	21,468	93,427,877	4352.....	0	(4,466,209)	0	(5,216,820)		(5,216,820)	(750,611)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS1AA	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP57OUK5573....	12/21/2020...	12/21/2021...	11,669	44,500,082	3814.....	57,531,787	0	0	(6,399,580)		(6,399,580)	(3,456,434)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMLS0RH	Fixed Annuity Hedge	N/A	Equity/ Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80...	08/07/2020...	08/06/2021...	6,708	23,170,505	3454.....	934,693	0	0	(5,662,031)		(5,662,031)	(2,756,787)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMLS0RR	Fixed Annuity Hedge	N/A	Equity/ Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80...	08/21/2020...	08/20/2021...	6,487	22,500,160	3469.....	32,152,945	0	0	(5,394,065)		(5,394,065)	(2,613,939)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SWFSOCI	Fixed Annuity Hedge	N/A	Equity/ Index	Wells Fargo..... KB1H1DSPRFMYMCUFXT09.	06/21/2021...	06/21/2022...	7,086	31,101,375	4389.....	0	(1,336,493)	0	(1,571,487)		(1,571,487)	(234,995)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMSS0JR	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653....	09/28/2020...	09/28/2021...	4,803	16,566,171	3449.....	23,744,735	0	0	(4,108,130)		(4,108,130)	(1,899,868)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS1BA	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP57OUK5573....	05/14/2021...	05/13/2022...	4,972	21,221,391	4268.....	0	(1,150,720)	0	(1,363,500)		(1,363,500)	(212,780)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMSS0OA	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653....	03/19/2021...	03/21/2022...	5,519	22,272,366	4036.....	0	(1,291,199)	0	(2,271,208)		(2,271,208)	(980,010)	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	(6,493,652)		(6,493,652)	(3,298,904)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0YV	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP57OUK5573....	10/28/2020...	10/28/2021...	6,221	20,591,261	3310.....	30,958,495	0	0	(6,195,456)		(6,195,456)	(2,606,005)	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	(14,647,652)		(14,647,652)	(7,575,664)	0	0	0	0	0	0001

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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 9SBCS0VE	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP517OUK5573	07/28/2020	07/28/2021	6,882	22,501,456	3270	1,159,342	0	0	(7,061,930)		(7,061,930)	(3,096,253)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0SB	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80	11/06/2020	11/05/2021	6,402	22,903,283	3578	31,753,856	0	0	(4,759,936)		(4,759,936)	(2,304,425)	0	0	0	0		0001
S&P 500 OTC Call Option 9SUBSOAJ	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	(12,201,566)		(12,201,566)	(6,557,701)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0IG	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	07/21/2020	07/21/2021	3,042	10,067,256	3309	509,900	0	0	(2,999,742)		(2,999,742)	(1,354,950)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0KU	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/14/2020	12/14/2021	1,376	5,218,205	3792	6,766,164	0	0	(775,990)		(775,990)	(416,113)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0SX	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80	12/07/2020	12/07/2021	3,646	13,645,301	3743	18,116,938	0	0	(2,205,449)		(2,205,449)	(1,154,985)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0LM	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/05/2021	02/07/2022	1,452	5,858,138	4035	0	(336,565)	0	(567,054)		(567,054)	(230,489)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0OI	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/26/2021	03/28/2022	13,248	53,744,619	4057	0	(3,094,497)	0	(5,286,980)		(5,286,980)	(2,192,483)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0HW	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	07/21/2020	07/21/2021	20,763	70,208,008	3381	2,655,172	0	0	(18,982,372)		(18,982,372)	(8,963,489)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0YL	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP517OUK5573	10/21/2020	10/21/2021	7,375	26,150,570	3546	36,406,024	0	0	(5,668,131)		(5,668,131)	(2,724,633)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0IZ	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	04/21/2021	04/21/2022	5,781	24,995,078	4324	0	(1,151,054)	0	(1,320,963)		(1,320,963)	(169,909)	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0DL	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	04/14/2021	04/14/2022	6,234	28,027,316	4496	0	(697,858)	0	(832,309)		(832,309)	(134,451)	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	(3,966,570)		(3,966,570)	(2,083,309)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0PA	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/21/2021	04/21/2022	1,280	5,586,112	4364	0	(229,542)	0	(262,009)		(262,009)	(32,466)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0LU	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/12/2021	02/14/2022	5,828	24,996,059	4289	0	(821,767)	0	(1,242,941)		(1,242,941)	(421,174)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0JD	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	06/28/2021	06/28/2022	1,248	5,556,558	4452	0	(227,499)	0	(238,832)		(238,832)	(11,334)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0ST	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80	11/27/2020	11/26/2021	8,384	30,995,061	3697	41,624,129	0	0	(5,376,753)		(5,376,753)	(2,762,970)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0MH	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/19/2021	02/18/2022	5,394	22,394,054	4152	0	(1,022,400)	0	(1,663,686)		(1,663,686)	(641,286)	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	4,537,089	0	0	(564,132)		(564,132)	(304,003)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0WX	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP517OUK5573	09/21/2020	09/21/2021	6,791	22,756,301	3351	33,677,791	0	0	(6,452,565)		(6,452,565)	(2,840,496)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0MZ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/19/2021	02/18/2022	17,318	69,686,073	4024	0	(4,388,622)	0	(7,002,367)		(7,002,367)	(2,613,745)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0PY	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/07/2021	06/07/2022	5,698	24,463,223	4293	0	(1,389,329)	0	(1,545,316)		(1,545,316)	(155,987)	0	0	0	0		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate 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 9SBCS1BE	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	05/21/2021	05/20/2022	46,269	209,593,480	4530	0	(5,248,751)	0	(6,272,069)		(6,272,069)	(1,023,319)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SCSS0IQ	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int	03/19/2021	03/21/2022	16,727	68,733,752	4109	0	(3,287,612)	0	(5,964,074)		(5,964,074)	(2,676,462)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SCTS0AT	Fixed Annuity Hedge	N/A	Equity/ Index	Citigroup	10/21/2020	10/21/2021	32,172	113,844,804	3539	158,947,696	0	0	(24,945,487)		(24,945,487)	(11,942,355)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SCTS0AJ	Fixed Annuity Hedge	N/A	Equity/ Index	Citigroup	08/21/2020	08/20/2021	11,178	39,313,920	3517	55,103,963	0	0	(8,760,212)		(8,760,212)	(4,374,739)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMSS0HQ	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley	07/21/2020	07/21/2021	19,744	67,643,536	3426	2,068,381	0	0	(17,171,260)		(17,171,260)	(8,338,106)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SCTS0BD	Fixed Annuity Hedge	N/A	Equity/ Index	Citigroup	02/26/2021	02/28/2022	2,737	10,772,202	3936	0	(704,508)	0	(1,310,584)		(1,310,584)	(606,075)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SSGS0DP	Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale	04/14/2021	04/14/2022	1,270	5,425,846	4272	0	(256,888)	0	(326,071)		(326,071)	(69,183)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SCSS0IK	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int	01/21/2021	01/21/2022	8,737	34,751,592	3978	0	(1,966,880)	0	(3,725,289)		(3,725,289)	(1,758,408)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0WT	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	09/21/2020	09/21/2021	19,403	65,572,244	3379	95,919,313	0	0	(17,894,724)		(17,894,724)	(8,003,663)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SUBS0AN	Fixed Annuity Hedge	N/A	Equity/ Index	UBS	12/21/2020	12/21/2021	5,756	21,591,216	3751	28,582,224	0	0	(3,469,315)		(3,469,315)	(1,805,126)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0YB	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	10/21/2020	10/21/2021	8,328	29,727,212	3570	41,004,574	0	0	(6,214,238)		(6,214,238)	(3,027,824)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMSS0OM	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley	04/07/2021	04/07/2022	4,925	20,525,775	4168	0	(1,098,597)	0	(1,592,508)		(1,592,508)	(493,911)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMSS0PQ	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley	05/14/2021	05/13/2022	1,308	5,799,515	4434	0	(196,746)	0	(232,717)		(232,717)	(35,970)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMLS0TL	Fixed Annuity Hedge	N/A	Equity/ Index	BOA/Merrill Lynch	05/21/2021	05/20/2022	16,881	72,259,796	4281	0	(3,772,564)	0	(4,557,282)		(4,557,282)	(784,717)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SCTS0AL	Fixed Annuity Hedge	N/A	Equity/ Index	Citigroup	08/21/2020	08/20/2021	10,916	38,288,634	3508	53,867,949	0	0	(8,656,979)		(8,656,979)	(4,297,678)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMSS0IX	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley	08/28/2020	08/27/2021	6,879	24,520,127	3564	34,156,367	0	0	(5,075,585)		(5,075,585)	(2,590,047)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0XD	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	09/28/2020	09/28/2021	6,055	20,768,832	3430	29,997,802	0	0	(5,291,057)		(5,291,057)	(2,420,698)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS1AS	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	04/21/2021	04/21/2022	13,937	60,317,106	4328	0	(2,747,677)	0	(3,149,567)		(3,149,567)	(401,890)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMSS0LE	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley	01/14/2021	01/14/2022	7,009	27,342,530	3901	0	(1,681,816)	0	(3,399,840)		(3,399,840)	(1,718,024)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMLS0RZ	Fixed Annuity Hedge	N/A	Equity/ Index	BOA/Merrill Lynch	10/14/2020	10/14/2021	3,914	14,975,042	3826	18,924,151	0	0	(1,983,210)		(1,983,210)	(1,147,976)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMSS0NP	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley	03/05/2021	03/07/2022	7,417	28,954,485	3904	0	(2,031,743)	0	(3,765,988)		(3,765,988)	(1,734,246)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMSS0HJ	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley	07/14/2020	07/14/2021	3,912	12,688,807	3244	671,182	0	0	(4,116,488)		(4,116,488)	(1,799,321)	0	0	0	0	0	0001

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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 9SUBSOAL	Fixed Annuity Hedge	N/A	Equity/Index	UBS	12/21/2020	12/21/2021	12,200	46,159,920	3784	60,350,838	0	0	(7,006,860)		(7,006,860)	(3,715,368)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0IE	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	07/21/2020	07/21/2021	7,823	26,022,036	3326	1,236,112	0	0	(7,582,070)		(7,582,070)	(3,460,337)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0WN	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	09/21/2020	09/21/2021	6,664	22,623,680	3395	32,888,373	0	0	(6,045,661)		(6,045,661)	(2,727,422)	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFS0CK	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	06/28/2021	06/28/2022	9,925	43,678,734	4401	0	(2,086,041)	0	(2,171,430)		(2,171,430)	(85,389)	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFS0AV	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	03/12/2021	03/14/2022	1,302	5,315,975	4083	0	(299,798)	0	(484,661)		(484,661)	(184,863)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0OQ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	04/14/2021	04/14/2022	7,988	33,919,764	4246	0	(1,721,524)	0	(2,185,055)		(2,185,055)	(463,531)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0ML	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	02/19/2021	02/18/2022	6,919	28,076,610	4058	0	(1,629,036)	0	(2,616,915)		(2,616,915)	(987,878)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0LA	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	01/14/2021	01/14/2022	1,698	6,904,985	4067	0	(269,536)	0	(598,614)		(598,614)	(329,078)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0IR	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	08/28/2020	08/27/2021	1,462	5,326,680	3643	7,195,686	0	0	(966,285)		(966,285)	(519,221)	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0DN	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale	04/14/2021	04/14/2022	1,713	7,565,790	4417	0	(238,102)	0	(295,046)		(295,046)	(56,944)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0NN	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	03/05/2021	03/07/2022	4,883	19,276,082	3948	0	(1,217,530)	0	(2,308,666)		(2,308,666)	(1,091,136)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0XX	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	10/14/2020	10/14/2021	4,895	17,343,426	3543	24,316,549	0	0	(3,764,415)		(3,764,415)	(1,815,871)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0YY	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	11/20/2020	11/19/2021	49,685	193,990,114	3904	240,117,668	0	0	(22,635,223)		(22,635,223)	(13,418,827)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0XZ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	10/21/2020	10/21/2021	24,314	87,859,125	3614	119,174,342	0	0	(17,139,117)		(17,139,117)	(8,575,230)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0ZS	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	12/21/2020	12/21/2021	20,711	80,489,574	3886	101,337,266	0	0	(10,072,595)		(10,072,595)	(5,732,231)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0MV	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	02/19/2021	02/18/2022	5,562	22,441,836	4035	0	(1,375,838)	0	(2,201,954)		(2,201,954)	(826,116)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0LI	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	01/28/2021	01/28/2022	7,132	27,443,793	3848	0	(2,088,817)	0	(3,822,001)		(3,822,001)	(1,733,184)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0IE	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	01/21/2021	01/21/2022	7,279	29,249,715	4018	0	(1,484,412)	0	(2,867,623)		(2,867,623)	(1,383,211)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0NS	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	03/19/2021	03/21/2022	5,340	22,208,206	4159	0	(929,615)	0	(1,712,302)		(1,712,302)	(782,687)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0PC	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	04/21/2021	04/21/2022	9,269	40,342,952	4352	0	(1,714,485)	0	(1,959,816)		(1,959,816)	(245,331)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS1AG	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	02/26/2021	02/28/2022	6,039	23,367,669	3869	0	(1,773,302)	0	(3,215,067)		(3,215,067)	(1,441,765)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0JJ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	09/21/2020	09/21/2021	45,077	162,320,474	3601	218,117,235	0	0	(31,907,361)		(31,907,361)	(16,245,892)	0	0	0	0		0001

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S&P 500 OTC Call Option 9SMSS00K	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley	04/07/2021	04/07/2022	5,823	24,479,776	4204	0	(1,187,225)	0	(1,736,742)		(1,736,742)	(549,518)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0VZ	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	08/28/2020	08/27/2021	3,583	12,728,822	3553	17,815,213	0	0	(2,685,471)		(2,685,471)	(1,360,296)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0VQ	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	08/14/2020	08/13/2021	6,893	23,958,138	3476	962,676	0	0	(5,677,555)		(5,677,555)	(2,782,932)	0	0	0	0		0001
S&P 500 OTC Call Option 9SUBS0AB	Fixed Annuity Hedge	N/A	Equity/ Index	UBS	11/06/2020	11/05/2021	3,047	11,111,373	3647	15,001,905	0	0	(2,070,193)		(2,070,193)	(1,046,177)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0II	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley	08/14/2020	08/13/2021	6,178	21,437,598	3470	884,690	0	0	(5,123,595)		(5,123,595)	(2,502,460)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0RN	Fixed Annuity Hedge	N/A	Equity/ Index	BOA/Merrill Lynch	08/07/2020	08/06/2021	3,999	13,592,081	3399	683,189	0	0	(3,594,635)		(3,594,635)	(1,691,688)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0ZY	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	12/21/2020	12/21/2021	12,527	47,989,559	3831	61,645,367	0	0	(6,683,169)		(6,683,169)	(3,651,566)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0OY	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley	04/21/2021	04/21/2022	6,678	28,945,858	4335	0	(1,293,728)	0	(1,482,513)		(1,482,513)	(188,786)	0	0	0	0		0001
S&P 500 OTC Call Option 9SUBS0AF	Fixed Annuity Hedge	N/A	Equity/ Index	UBS	11/13/2020	11/12/2021	6,559	25,807,697	3935	31,715,651	0	0	(2,794,660)		(2,794,660)	(1,699,754)	0	0	0	0		0001
S&P 500 OTC Call Option 9SUBS0AZ	Fixed Annuity Hedge	N/A	Equity/ Index	UBS	01/07/2021	01/07/2022	3,310	12,764,287	3856	0	(841,987)	0	(1,718,414)		(1,718,414)	(876,427)	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFS0BC	Fixed Annuity Hedge	N/A	Equity/ Index	Wells Fargo	03/19/2021	03/21/2022	9,046	36,919,983	4081	0	(1,901,878)	0	(3,411,210)		(3,411,210)	(1,509,332)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0HY	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int	01/21/2021	01/21/2022	5,377	22,016,987	4095	0	(897,641)	0	(1,801,421)		(1,801,421)	(903,781)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCTS0AP	Fixed Annuity Hedge	N/A	Equity/ Index	Citigroup	09/14/2020	09/14/2021	7,077	24,663,699	3485	34,973,119	0	0	(5,791,575)		(5,791,575)	(2,767,577)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0MC	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley	02/12/2021	02/14/2022	7,492	29,948,446	3997	0	(2,104,377)	0	(3,170,128)		(3,170,128)	(1,065,751)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0WR	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	09/21/2020	09/21/2021	6,762	22,869,895	3382	33,418,413	0	0	(6,218,993)		(6,218,993)	(2,785,620)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0NU	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley	03/19/2021	03/21/2022	7,095	28,835,144	4064	0	(1,551,642)	0	(2,766,767)		(2,766,767)	(1,215,125)	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFS0AI	Fixed Annuity Hedge	N/A	Equity/ Index	Wells Fargo	01/28/2021	01/28/2022	5,361	20,817,835	3883	0	(1,463,336)	0	(2,716,158)		(2,716,158)	(1,252,822)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0NF	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley	02/19/2021	02/18/2022	5,897	23,404,191	3969	0	(1,675,243)	0	(2,638,691)		(2,638,691)	(963,449)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS1AU	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	04/21/2021	04/21/2022	17,365	74,645,536	4299	0	(3,682,245)	0	(4,233,963)		(4,233,963)	(551,719)	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFS0BW	Fixed Annuity Hedge	N/A	Equity/ Index	Wells Fargo	05/21/2021	05/20/2022	4,900	20,821,913	4249	0	(1,178,548)	0	(1,420,186)		(1,420,186)	(241,638)	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFS0AK	Fixed Annuity Hedge	N/A	Equity/ Index	Wells Fargo	01/28/2021	01/28/2022	5,774	22,305,713	3863	0	(1,641,661)	0	(3,021,417)		(3,021,417)	(1,379,756)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0MP	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley	02/19/2021	02/18/2022	6,946	28,091,222	4044	0	(1,684,224)	0	(2,699,773)		(2,699,773)	(1,015,549)	0	0	0	0		0001

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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 9SMSSOOC	Fixed Annuity Hedge.....	N/A.....	Equity/Index	Morgan Stanley... 4PQUHN3JPFGNF3BB653...	03/19/2021...	03/21/2022...	17,280	69,646,867	4030.....	0	(4,090,093)	0	(7,177,981)		(7,177,981)	(3,087,888)	0	0	0	0		0001.....
0509999999	Total-Written Options-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108- Call Options and Warrants.....									7,181,487,744	(308,424,290)	0	(1,752,623,089)	XXX#####	(778,484,252)	0	0	0	0	0	XXX	XXX
0569999999	Total-Written Options-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108.....									7,181,487,744	(308,424,290)	0	(1,752,623,089)	XXX#####	(778,484,252)	0	0	0	0	0	XXX	XXX
Total Written Options																						
0929999999	Total-Written Options-Call Options and Warrants.....									7,181,487,744	(308,424,290)	0	(1,752,623,089)	XXX#####	(778,484,252)	0	0	0	0	0	XXX	XXX
0989999999	Total-Written Options.....									7,181,487,744	(308,424,290)	0	(1,752,623,089)	XXX#####	(778,484,252)	0	0	0	0	0	XXX	XXX
Swaps - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Interest Rate																						
BROOKFIELD ASSET MGMNT Variable Rate Interest Rate Swap-R SLYBBWRD	BROOKFIELD ASSET MGMNT 112585AH7	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	01/22/2015...	01/15/2025...	0	2,700,000	0.18375.....	0	0	2,938	0		0	0	0	0	0	25,406		97.83.....
BROOKFIELD ASSET MGMNT Fixed Rate Interest Rate Swap-P SLYBBWRD	BROOKFIELD ASSET MGMNT 112585AH7	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	01/22/2015...	01/15/2025...	0	2,700,000	-2.025.....	0	(191,887)	(27,338)	(150,737)		(150,737)	0	0	0	0	0	0	97.83.....
CITIGROUP COMMERCIAL MORT Variable Rate Interest Rate Swap-R SLYBD439	CITIGROUP COMMERCIAL MORTGAGE SERIES 2014GC23 CLASS (CMBS) A 17322VAV8	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	02/05/2015...	07/10/2024...	0	4,850,000	0.18775.....	0	0	4,460	0		0	0	0	0	0	42,196		97.32.....
CITIGROUP COMMERCIAL MORT Fixed Rate Interest Rate Swap-P SLYBD439	CITIGROUP COMMERCIAL MORTGAGE SERIES 2014GC23 CLASS (CMBS) A 17322VAV8	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	02/05/2015...	07/10/2024...	0	4,850,000	-1.9205.....	0	(304,636)	(47,348)	(239,308)		(239,308)	0	0	0	0	0	0	97.32.....
CML 6400 Goldsboro 210676 Variable Rate Interest Rate Swap-R SL3Z217D	210676.....	B.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	11/06/2014...	11/10/2024...	0	9,250,000	0.162.....	0	0	8,748	0		0	0	0	0	0	84,792		107.83.....
CML 6400 Goldsboro 210676 Fixed Rate Interest Rate Swap-P SL3Z217D	210676.....	B.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	11/06/2014...	11/10/2024...	0	9,250,000	-2.5225.....	0	(776,032)	(116,666)	(609,614)		(609,614)	0	0	0	0	0	0	107.83.....
COMM MORTGAGE TRUST Variable Rate Interest Rate Swap-R SLYBD46X	COMM MORTGAGE TRUST SERIES 2014UBS6 CLASS (CMBS) A 12592PBH5	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	02/05/2015...	11/10/2024...	0	9,400,000	0.162.....	0	0	8,890	0		0	0	0	0	0	86,167		98.72.....
COMM MORTGAGE TRUST Fixed Rate Interest Rate Swap-P SLYBD46X	COMM MORTGAGE TRUST SERIES 2014UBS6 CLASS (CMBS) A 12592PBH5	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	02/05/2015...	11/10/2024...	0	9,400,000	-1.9425.....	0	(546,600)	(91,298)	(429,383)		(429,383)	0	0	0	0	0	0	98.72.....
COMM MORTGAGE TRUST Variable Rate Interest Rate Swap-R SLYBD43R	COMM MORTGAGE TRUST SERIES 2014LC15 CLASS (CMBS) A 12591TAG1	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	02/05/2015...	03/10/2024...	0	5,850,000	0.128.....	0	0	5,707	0		0	0	0	0	0	48,013		98.37.....
COMM MORTGAGE TRUST Fixed Rate Interest Rate Swap-P SLYBD43R	COMM MORTGAGE TRUST SERIES 2014LC15 CLASS (CMBS) A 12591TAG1	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	02/05/2015...	03/10/2024...	0	5,850,000	-1.8985.....	0	(325,571)	(55,531)	(255,753)		(255,753)	0	0	0	0	0	0	98.37.....
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	0.1816.....	0	0	4,147	0		0	0	0	0	0	41,906		94.93.....
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	(271,035)	(42,670)	(212,912)		(212,912)	0	0	0	0	0	0	94.93.....
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	8,808	0		0	0	0	0	0	67,423		96.28.....

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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 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	.....(437,559)	.....(86,275)	.....(343,726)		.....(343,726)	.....0	.....0	.....0	.....0	.....0	.....	96.28.....
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	0.20163.....	.....0	.....0	.....11,265	.....0		.....0	.....0	.....0	.....0	.....0	.....117,290	.....	103.41.....
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	.....(822,812)	.....(113,308)	.....(646,362)		.....(646,362)	.....0	.....0	.....0	.....0	.....0	.....	103.41.....
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	0.17563.....	.....0	.....0	.....10,014	.....0		.....0	.....0	.....0	.....0	.....0	.....102,826	.....	91.9.....
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	.....(687,894)	.....(107,706)	.....(540,377)		.....(540,377)	.....0	.....0	.....0	.....0	.....0	.....	91.9.....
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	0.19738.....	.....0	.....0	.....11,389	.....0		.....0	.....0	.....0	.....0	.....0	.....127,693	.....	105.61.....
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	.....(1,048,308)	.....(114,450)	.....(823,501)		.....(823,501)	.....0	.....0	.....0	.....0	.....0	.....	105.61.....
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLYB29T	KANSAS ST DEV FIN AUTH REVENUE 485429Y99	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	08/12/2015...	04/15/2026.....	.....0	.....5,300,000	0.18375.....	.....0	.....0	.....5,768	.....0		.....0	.....0	.....0	.....0	.....0	.....58,008	.....	96.33.....
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLYB29T	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	.....(445,065)	.....(59,122)	.....(349,622)		.....(349,622)	.....0	.....0	.....0	.....0	.....0	.....	96.33.....
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLYBQPH9	OAKLAND CA PENNS OBLG 672319CE8	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	01/07/2016...	12/15/2023.....	.....0	.....4,500,000	0.11888.....	.....0	.....0	.....4,328	.....0		.....0	.....0	.....0	.....0	.....0	.....35,278	.....	97.51.....
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLYBQPH9	OAKLAND CA PENNS OBLG 672319CE8	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	01/07/2016...	12/15/2023.....	.....0	.....4,500,000	-1.926.....	.....0	.....(214,877)	.....(43,335)	.....(168,797)		.....(168,797)	.....0	.....0	.....0	.....0	.....0	.....	97.51.....
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	.....8,872	.....0		.....0	.....0	.....0	.....0	.....0	.....105,830	.....	100.91.....
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	.....(761,190)	.....(92,360)	.....(597,955)		.....(597,955)	.....0	.....0	.....0	.....0	.....0	.....	100.91.....
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	0.15413.....	.....0	.....0	.....3,376	.....0		.....0	.....0	.....0	.....0	.....0	.....38,699	.....	98.66.....
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	.....(318,828)	.....(41,290)	.....(250,456)		.....(250,456)	.....0	.....0	.....0	.....0	.....0	.....	98.66.....
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLYBPPDG	Kohls Corp 500255AT1.....	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	11/06/2015...	12/15/2023.....	.....0	.....9,000,000	0.11888.....	.....0	.....0	.....8,656	.....0		.....0	.....0	.....0	.....0	.....0	.....70,556	.....	99.44.....
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLYBPPDG	Kohls Corp 500255AT1.....	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	11/06/2015...	12/15/2023.....	.....0	.....9,000,000	-2.098.....	.....0	.....(479,756)	.....(94,410)	.....(376,874)		.....(376,874)	.....0	.....0	.....0	.....0	.....0	.....	99.44.....
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	0.13463.....	.....0	.....0	.....8,231	.....0		.....0	.....0	.....0	.....0	.....0	.....89,346	.....	96.24.....
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.....	.....0	.....8,500,000	-2.142.....	.....0	.....(628,243)	.....(91,035)	.....(493,518)		.....(493,518)	.....0	.....0	.....0	.....0	.....0	.....	96.24.....
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	0.17563.....	.....0	.....0	.....7,517	.....0		.....0	.....0	.....0	.....0	.....0	.....75,803	.....	94.22.....
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(568,971)(76,331)(446,957)	(446,957)00000	94.22.....

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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)
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	0.18375.....	.....0	.....0	.....2,641	.....0		.....0	.....0	.....0	.....0	.....0	.....20,056	.....	90.94.....
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.....	.....0	.....2,300,000	-2.26.....	.....0	.....(178,805)	.....(25,990)	.....(140,461)		.....(140,461)	.....0	.....0	.....0	.....0	.....0	.....	90.94.....
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	0.13463.....	.....0	.....0	.....823	.....0		.....0	.....0	.....0	.....0	.....0	.....6,260	.....	93.43.....
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.....	.....0	.....850,000	-2.176.....	.....0	.....(50,361)	.....(9,248)	.....(39,561)		.....(39,561)	.....0	.....0	.....0	.....0	.....0	.....	93.43.....
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	0.146.....	.....0	.....0	.....9,622	.....0		.....0	.....0	.....0	.....0	.....0	.....90,134	.....	96.21.....
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.....	.....0	.....8,750,000	-2.08.....	.....0	.....(642,648)	.....(92,517)	.....(504,834)		.....(504,834)	.....0	.....0	.....0	.....0	.....0	.....	96.21.....
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	0.14725.....	.....0	.....0	.....11,068	.....0		.....0	.....0	.....0	.....0	.....0	.....122,474	.....	108.99.....
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.....	.....0	.....10,000,000	-2.1805.....	.....0	.....(810,471)	.....(109,025)	.....(636,668)		.....(636,668)	.....0	.....0	.....0	.....0	.....0	.....	108.99.....
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	0.11888.....	.....0	.....0	.....4,208	.....0		.....0	.....0	.....0	.....0	.....0	.....40,680	.....	97.32.....
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.....	.....0	.....4,375,000	-1.9475.....	.....0	.....(248,923)	.....(42,602)	.....(195,542)		.....(195,542)	.....0	.....0	.....0	.....0	.....0	.....	97.32.....
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.....	.....0	.....8,250,000	0.18375.....	.....0	.....0	.....8,978	.....0		.....0	.....0	.....0	.....0	.....0	.....87,909	.....	93.94.....
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	.....(453,464)	.....(69,032)	.....(356,220)		.....(356,220)	.....0	.....0	.....0	.....0	.....0	.....	93.94.....
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	0.13463.....	.....0	.....0	.....533	.....0		.....0	.....0	.....0	.....0	.....0	.....5,615	.....	93.27.....
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	.....(49,268)	.....(6,427)	.....(38,703)		.....(38,703)	.....0	.....0	.....0	.....0	.....0	.....	93.27.....
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.....014,000,000	0.162.....0013,4040	0000073,324	101.25.....

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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 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	.....(444,180)	.....(127,225)	.....(348,927)		.....(348,927)	.....0	.....0	.....0	.....0	.....0	.....0	.....0	101.25.....
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	0.11888.....	.....0	.....0	.....4,568	.....0		.....0	.....0	.....0	.....0	.....0	.....0	.....31,042	.....0	96.52.....
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	.....(203,629)	.....(45,363)	.....(159,961)		.....(159,961)	.....0	.....0	.....0	.....0	.....0	.....0	.....0	96.52.....
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	0.18375.....	.....0	.....0	.....9,474	.....0		.....0	.....0	.....0	.....0	.....0	.....0	.....82,929	.....0	94.37.....
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	.....(825,046)	.....(102,300)	.....(648,117)		.....(648,117)	.....0	.....0	.....0	.....0	.....0	.....0	.....0	94.37.....
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	0.15588.....	.....0	.....0	.....5,737	.....0		.....0	.....0	.....0	.....0	.....0	.....0	.....60,930	.....0	94.6.....
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	.....(513,819)	.....(66,898)	.....(403,632)		.....(403,632)	.....0	.....0	.....0	.....0	.....0	.....0	.....0	94.6.....
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	0.13463.....	.....0	.....0	.....823	.....0		.....0	.....0	.....0	.....0	.....0	.....0	.....7,566	.....0	93.78.....
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	.....(64,725)	.....(9,626)	.....(50,845)		.....(50,845)	.....0	.....0	.....0	.....0	.....0	.....0	.....0	93.78.....
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	0.13463.....	.....0	.....0	.....2,421	.....0		.....0	.....0	.....0	.....0	.....0	.....0	.....17,318	.....0	92.45.....
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.....	.....0	.....2,500,000	-2.103.....	.....0	.....(114,847)	.....(26,288)	.....(90,218)		.....(90,218)	.....0	.....0	.....0	.....0	.....0	.....0	.....0	92.45.....
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	0.1855.....	.....0	.....0	.....4,417	.....0		.....0	.....0	.....0	.....0	.....0	.....0	.....41,079	.....0	98.99.....
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.....	.....0	.....4,500,000	-2.01.....	.....0	.....(277,237)	.....(45,225)	.....(217,784)		.....(217,784)	.....0	.....0	.....0	.....0	.....0	.....0	.....0	98.99.....
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	0.17563.....	.....0	.....0	.....4,469	.....0		.....0	.....0	.....0	.....0	.....0	.....0	.....41,096	.....0	96.87.....
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.....	.....0	.....4,500,000	-2.128.....	.....0	.....(299,206)	.....(48,412)	.....(235,042)		.....(235,042)	.....0	.....0	.....0	.....0	.....0	.....0	.....0	96.87.....
L3HARRIS TECH INC Variable Rate Interest Rate Swap-R SLU8P2X8	502431AC3.....	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	12/11/2014...	05/28/2024.....04,500,000	0.25613.....005,4470	00000038,3890	107.92.....

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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)	
L3HARRIS TECH INC Fixed Rate Interest Rate Swap-P SLU8P2X8	502431AC3.....	D.....	Interest Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	12/11/2014...	05/28/2024....	.....0	.....4,500,000	-2.273.....	.....0	.....(299,248)	.....(51,143)	.....(235,075)		.....(235,075)	.....0	.....0	.....0	.....0	.....0		107.92.....
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	0.15588.....	.....0	.....0	.....3,586	.....0		.....0	.....0	.....0	.....0	.....0	.....0	.....34,446	.....94.45.....
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....	.....0	.....3,750,000	-1.9425.....	.....0	.....(216,688)	.....(36,422)	.....(170,220)		.....(170,220)	.....0	.....0	.....0	.....0	.....0	.....0	.....94.45.....
Oceaneering Intl Inc Variable Rate Interest Rate Swap-P SLU8P2WW	Oceaneering Intl Inc 675232AA0...	D.....	Interest Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	12/11/2014...	11/15/2024....	.....0	.....4,400,000	0.15588.....	.....0	.....0	.....4,207	.....0		.....0	.....0	.....0	.....0	.....0	.....0	.....40,417	.....97.12.....
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....	.....0	.....4,400,000	-2.31.....	.....0	.....(325,795)	.....(50,820)	.....(255,929)		.....(255,929)	.....0	.....0	.....0	.....0	.....0	.....0	.....97.12.....
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	0.1855.....	.....0	.....0	.....3,987	.....0		.....0	.....0	.....0	.....0	.....0	.....0	.....40,241	.....94.35.....
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....	.....0	.....4,250,000	-1.9565.....	.....0	.....(284,210)	.....(40,883)	.....(223,262)		.....(223,262)	.....0	.....0	.....0	.....0	.....0	.....0	.....94.35.....
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	0.17288.....	.....0	.....0	.....8,777	.....0		.....0	.....0	.....0	.....0	.....0	.....0	.....82,592	.....98.09.....
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....	.....0	.....8,750,000	-2.026.....	.....0	.....(618,058)	.....(90,115)	.....(485,517)		.....(485,517)	.....0	.....0	.....0	.....0	.....0	.....0	.....98.09.....
Interest Swap Cash Margin.....							.....0	.....0		.....0	.....0	.....0	.....26,597,156		.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0
0999999999. Total-Swaps-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108-Interest Rate.....									0(15,749,891)(2,163,730)14,224,786	XXX(12,372,370)000002,181,729	XXX	XXX
1049999999. Total-Swaps-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108.....									0(15,749,891)(2,163,730)14,224,786	XXX(12,372,370)000002,181,729	XXX	XXX
Total - Swaps																							
1359999999. Total-Swaps-Interest Rate.....									0(15,749,891)(2,163,730)14,224,786	XXX(12,372,370)000002,181,729	XXX	XXX
1409999999. Total-Swaps.....									0(15,749,891)(2,163,730)14,224,786	XXX(12,372,370)000002,181,729	XXX	XXX
Totals																							
1689999999. Total-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108.....										#####161,967,225(2,163,730)582,010,869	XXX555,413,713151,846,99000002,181,729	XXX	XXX
1759999999. TOTAL.....										#####161,967,225(2,163,730)582,010,869	XXX555,413,713151,846,99000002,181,729	XXX	XXX

(a)	Code	Description of Hedged Risk(s)
	0001	The hedge effectiveness cannot be measured at inception. At 06/30/2021 The change in fair value of the derivative hedging instrument is 100.3% 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																						
ESU1.....	.....7	1,501,010	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	09/17/2021.	CME.....	SNZ20JLFK8MNNCLQOF3	06/10/2021.	.....4,209.2500	.....4,288.6000	.....675,638	.....675,638	.....27,773	.....0	.....0	.....0	.....27,773	.....77,000	.....0/0	.....50
1519999999. Total-Long Futures-Hedging Effective-Excluding Variable Annuities Under SSAP No. 108.....													.....675,638	.....675,638	.....27,773	.....0	.....0	.....0	.....27,773	.....77,000	XXX	XXX
1579999999. Total-Long Futures.....													.....675,638	.....675,638	.....27,773	.....0	.....0	.....0	.....27,773	.....77,000	XXX	XXX
Totals																						
1689999999. Total-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108.....													.....675,638	.....675,638	.....27,773	.....0	.....0	.....0	.....27,773	.....77,000	XXX	XXX
1759999999. TOTAL.....													.....675,638	.....675,638	.....27,773	.....0	.....0	.....0	.....27,773	.....77,000	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
JPM	...8,804,530	...(8,203,662)	.....647,865
Total Net Cash Deposits.....	...8,804,530	...(8,203,662)	.....647,865

QE07

(a)

Code	Description of Hedged Risk(s)
0001	The hedge effectiveness cannot be measured at inception. At 06/30/2021 The change in fair value of the derivative hedging instrument is 100.3% 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												
0199999999. Aggregate Sum of Exchange Traded.....	XXX	XXX	XXX	0	73,116,680	(52,577,009)	73,116,680	73,116,680	(52,577,009)	73,116,680	77,000	77,000
NAIC 1 Designation												
Bank of America..... EYKN6V0ZCB8VD9IULB80...	Y	Y	45,814,131	0	214,773,786	(169,243,082)	0	214,773,786	(169,243,082)	0	0	0
Barclays Bank PLC..... G5GSEF7VJP5I7OUK5573...	Y	Y	161,738,000	0	719,073,831	(558,428,185)	0	719,073,831	(558,428,185)	0	0	0
Citigroup..... 5493008GOWFHX1UU8231..	Y	Y	22,063,000	0	131,673,680	(109,203,568)	407,112	131,673,680	(109,203,568)	407,112	0	0
Credit Suisse FB Int..... E58DKGMJYYYJLN8C3868..	Y	Y	63,079,000	0	137,776,630	(73,619,212)	1,078,418	137,776,630	(73,619,212)	1,078,418	0	0
Morgan Stanley..... 4PQUHN3JPFGFNF3BB653.	Y	Y	145,678,000	0	737,677,240	(593,323,329)	0	737,677,240	(593,323,329)	0	0	0
RBC Capital Markets..... ES7IP3U3RHIGC71XBU11...	Y	Y	9,927,000	0	11,196,021	(922,590)	346,431	11,196,021	(922,590)	346,431	0	0
Societe Generale..... O2RNE8IBXP4R0TD8PU41..	Y	Y	49,033,000	0	120,186,254	(70,517,048)	636,206	120,186,254	(70,517,048)	636,206	0	0
UBS..... 5493001KJTIIGC8Y1R12....	Y	Y	13,449,000	0	79,527,696	(65,634,026)	444,670	79,527,696	(65,634,026)	444,670	0	0
Wells Fargo..... KB1H1DSPRFMYMCFXT09	Y	Y	34,590,000	0	96,082,993	(59,155,039)	2,337,954	96,082,993	(59,155,040)	2,337,953	0	0
0299999999. Total NAIC 1 Designation.....			545,371,131	0	2,247,968,131	(1,700,046,079)	5,250,791	2,247,968,131	(1,700,046,080)	5,250,790	0	0
0899999999. Aggregate Sum of Central Clearinghouse.....	XXX	XXX	0	0	14,224,784	0	14,224,784	0	(12,372,371)	0	2,181,730	2,181,730
0999999999. Gross Totals.....			545,371,131	0	2,335,309,595	(1,752,623,088)	92,592,255	2,321,084,811	(1,764,995,460)	78,367,470	2,258,730	2,258,730
1. Offset per SSAP No. 64.....					0	0						
2. Net after right of offset per SSAP No. 64.....					2,335,309,595	(1,752,623,088)						

QE08

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Collateral Pledged by Reporting Entity								
J.P. Morgan Securities LLC.....	ZBUT11V806EZRTWT807....	TREASURY.....	91282C BD 2 United States Treasury 1 1/4% Due 12/31/2022 JD30.....	5,246,325	5,250,000	5,249,837	12/31/2022.	IV.....
J.P. Morgan Securities LLC.....	ZBUT11V806EZRTWT807....	CASH.....	CASH.....	14,120,200	14,120,200	14,120,200		V.....
J.P. Morgan Securities LLC.....	ZBUT11V806EZRTWT807....	CASH.....	CASH.....	675,638	675,638	675,638		V.....
CBOE.....	529900RLNSGA90UPEH54....	CASH.....	CASH.....	80,502	80,502	80,502		V.....
0199999999. Totals.....				20,122,665	20,126,340	20,126,177	XXX	XXX
Collateral Pledged to Reporting Entity								
Bank of America.....	EYKN6V0ZCB8VD9IULB80....	TREASURY.....	912828 D7 2 United States Treasury 2% Due 8/31/2021 FA28.....	5,503,794	5,450,000	XXX	08/31/2021.	IV.....
Bank of America.....	EYKN6V0ZCB8VD9IULB80....	TREASURY.....	912828 F9 6 United States Treasury 2% Due 10/31/2021 AO30.....	511,949	507,000	XXX	10/31/2021.	IV.....
Bank of America.....	EYKN6V0ZCB8VD9IULB80....	TREASURY.....	912828 H8 6 United States Treasury 1 1/2% Due 1/31/2022 JJ31.....	352,057	347,000	XXX	01/31/2022.	IV.....
Bank of America.....	EYKN6V0ZCB8VD9IULB80....	TREASURY.....	912828 L5 7 United States Treasury 1 3/4% Due 9/30/2022 MS31.....	3,848,927	3,757,000	XXX	09/30/2022.	IV.....
Bank of America.....	EYKN6V0ZCB8VD9IULB80....	TREASURY.....	912828 V8 0 United States Treasury 2 1/4% Due 1/31/2024 JJ31.....	6,047,444	5,717,000	XXX	01/31/2024.	IV.....
Bank of America.....	EYKN6V0ZCB8VD9IULB80....	TREASURY.....	912828 W4 8 United States Treasury 2 1/8% Due 2/29/2024 FA28.....	11,270,254	10,700,000	XXX	02/29/2024.	IV.....
Bank of America.....	EYKN6V0ZCB8VD9IULB80....	TREASURY.....	912828 W7 1 United States Treasury 2 1/8% Due 3/31/2024 MS30.....	2,576,832	2,449,000	XXX	03/31/2024.	IV.....
Bank of America.....	EYKN6V0ZCB8VD9IULB80....	TREASURY.....	912828 X7 0 United States Treasury 2% Due 4/30/2024 AO30.....	11,332,035	10,815,000	XXX	04/30/2024.	IV.....
Bank of America.....	EYKN6V0ZCB8VD9IULB80....	TREASURY.....	912828 ZN 3 United States Treasury 0 1/2% Due 4/30/2027 AO30.....	4,370,840	4,500,000	XXX	04/30/2027.	IV.....
Barclays Bank PLC.....	G5GSEF7VJP5I7OUK5573....	CASH.....	09199N ND 9 CASH.....	161,738,000	161,738,000	XXX		V.....
Credit Suisse FB Int.....	E58DKGMJYYJLN8C3868....	CASH.....	09199N ND 9 CASH.....	63,079,000	63,079,000	XXX		V.....
RBC Capital Markets.....	ES7IP3U3RHIGC71XBU11....	CASH.....	09199N ND 9 CASH.....	9,927,000	9,927,000	XXX		V.....
Societe Generale.....	O2RNE8IBXP4R0TD8PU41....	CASH.....	09199N ND 9 CASH.....	49,033,000	49,033,000	XXX		V.....
Morgan Stanley.....	4PQUHN3JPF6FNF3BB653....	CASH.....	09199N ND 9 CASH.....	145,678,000	145,678,000	XXX		V.....
Citigroup.....	5493008GOWFHX1UU8231....	CASH.....	09199N ND 9 CASH.....	22,063,000	22,063,000	XXX		V.....
UBS.....	5493001KJTIIGC8Y1R12....	CASH.....	09199N ND 9 CASH.....	13,449,000	13,449,000	XXX		V.....
WellsFargo.....	KB1H1DSPRFMYMUCUFT09....	CASH.....	09199N ND 9 CASH.....	34,590,000	34,590,000	XXX		V.....
0299999999. Totals.....				545,371,131	543,799,000	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 of 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	.....25,559,785	.....60,452,616	.....29,570,414	XXX
JP Morgan Chase..... Dallas, TX.....		.....0.000	.....0	.....0	.....2,388,711	.....1,545,120	.....1,488,251	XXX
JP Morgan Chase..... San Antonio, TX.....		.....0.000	.....0	.....0	.....(29,096,913)	.....(25,077,567)	.....(28,615,158)	XXX
BNY Melon..... Pittsburgh PA.....		.....0.000	.....0	.....0	.....2,634,649	.....5,621,230	.....2,010,500	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	.....(1,314)	.....(2,063)	.....(29,875)	XXX
0199999. Total Open Depositories.....	XXX	XXX	.....0	.....0	.....1,484,918	.....42,539,336	.....4,424,132	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	.....0	.....0	.....1,484,918	.....42,539,336	.....4,424,132	XXX
0599999. Total Cash.....	XXX	XXX	.....0	.....0	.....1,484,918	.....42,539,336	.....4,424,132	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.....		06/30/2021.....	.....0.000		.....7,000,000	.....0	.....691
85999999	Total - Exempt Money Market Mutual Funds as Identified by the SVO.....					.....7,000,000	.....0	.....691
99999999	Total - Cash Equivalents.....					.....7,000,000	.....0	.....691

QE14