QUARTERLY STATEMENT

OF THE

National Life Insurance Company

Of

Montpelier
in the state of VT

to the Insurance Department

of the State of

For the Period Ended

June 30, 2021

2021

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QUARTERLY STATEMENT

As of June 30, 2021

of the Condition and Affairs of the

National Life Insurance Company

NAIC Group Code.....634, 634 (Current Period) (Prior Period) | NAIC Company Code..... 66680 | Employer's ID Number..... 03-0144090

Organized under the Laws of VT | State of Domicile or Port of Entry VT | Country of Domicile US

Licensed as Business Type: Life, Accident & Health

Incorporated/Organized..... November 13, 1848 | Commenced Business..... January 17, 1850

Statutory Home Office	1 National Life Drive .. Montpelier .. VT .. US .. 05604 *(Street and Number) (City or Town, State, Country and Zip Code)*	
Main Administrative Office	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)*
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)*	802-229-3770 *(Area Code) (Telephone Number) (Extension)*
	Statereporting@nationallife.com *(E-Mail Address)*	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

Christopher Brett Zimmerman	SVP & General Counsel	Jason Joseph Doiron #	EVP & Chief Investment Officer
William David Whitsell	SVP & Executive Chief Underwriter	Nimesh (nmn) Mehta	SVP & Chief Information Officer
Achim Bernd Schwetlick #	EVP & Chief Marketing Officer	Ataollah (nmn) Azarshahi	SVP
Matthew Charles Frazee	SVP	Gregory Mark Mateja #	VP & Treasurer
Michael Veilleux #	VP & Chief People Officer		

DIRECTORS OR TRUSTEES

Mehran (nmn) Assadi	Carol Ann Carlson	David Rudolph Coates	Bruce Michael Lisman
Thomas Henry MacLeay	Roger Blaine Porter	Harris Henry Simmons	James Holly Douglas
Yvette Dapremont Bright			

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.

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

Subscribed and sworn to before me
This 27th day of July 2021

DocuSigned by: Janice Ellis
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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 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	5,832,279,558	0	5,832,279,558	5,735,202,398
2. Stocks:				
2.1 Preferred stocks	1,962,125	0	1,962,125	2,337,125
2.2 Common stocks	1,840,222,789	0	1,840,222,789	1,680,153,852
3. Mortgage loans on real estate:				
3.1 First liens	451,795,561	0	451,795,561	428,663,198
3.2 Other than first liens	0	0	0	0
4. Real estate:				
4.1 Properties occupied by the company (less $............0 encumbrances)	53,863,539	0	53,863,539	51,867,826
4.2 Properties held for the production of income (less $............0 encumbrances)	0	0	0	0
4.3 Properties held for sale (less $..........0 encumbrances)	1,380,000	0	1,380,000	1,380,000
5. Cash ($.....(11,488,928)), cash equivalents ($.....62,400,000) and short-term investments ($..........0)	50,911,072	0	50,911,072	185,868,004
6. Contract loans (including $..........0 premium notes)	465,144,084	0	465,144,084	475,742,952
7. Derivatives	213,277,256	0	213,277,256	231,951,084
8. Other invested assets	211,994,887	0	211,994,887	214,746,591
9. Receivables for securities	518	0	518	56,306
10. Securities lending reinvested collateral assets	0	0	0	0
11. Aggregate write-ins for invested assets	28,087	0	28,087	38,872
12. Subtotals, cash and invested assets (Lines 1 to 11)	9,122,859,476	0	9,122,859,476	9,008,008,208
13. Title plants less $..........0 charged off (for Title insurers only)	0	0	0	0
14. Investment income due and accrued	73,794,123	0	73,794,123	71,550,931
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	2,571,055	1,058	2,569,997	10,263,518
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $..........0 earned but unbilled premiums)	24,015,088	0	24,015,088	27,252,441
15.3 Accrued retrospective premiums ($..........0) and contracts subject to redetermination ($..........0)	0	0	0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	32,266,785	0	32,266,785	3,421,806
16.2 Funds held by or deposited with reinsured companies	0	0	0	0
16.3 Other amounts receivable under reinsurance contracts	0	0	0	0
17. Amounts receivable relating to uninsured plans	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon	960,181	0	960,181	2,322,084
18.2 Net deferred tax asset	81,815,440	0	81,815,440	80,452,166
19. Guaranty funds receivable or on deposit	447,299	0	447,299	447,299
20. Electronic data processing equipment and software	107,844,850	105,595,757	2,249,093	2,725,959
21. Furniture and equipment, including health care delivery assets ($..........0)	12,023,903	12,023,903	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	4,764,675	0	4,764,675	11,282,802
24. Health care ($..........0) and other amounts receivable	3,061,073	3,061,073	0	0
25. Aggregate write-ins for other than invested assets	375,355,717	12,696,168	362,659,549	313,930,918
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	9,841,779,666	133,377,960	9,708,401,706	9,531,658,131
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	1,016,358,949	0	1,016,358,949	985,255,136
28. Total (Lines 26 and 27)	10,858,138,615	133,377,960	10,724,760,655	10,516,913,266

DETAILS OF WRITE-INS

1101. Other real estate deposits	28,087	0	28,087	38,872
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)	28,087	0	28,087	38,872
2501. Corporate owned life insurance	301,110,803	0	301,110,803	296,608,224
2502. Cash value of deferred compensation life insurance policies	13,017,740	0	13,017,740	14,821,644
2503. Prepaid expenses	12,462,057	12,462,057	0	0
2598. Summary of remaining write-ins for Line 25 from overflow page	48,765,117	234,111	48,531,006	2,501,050
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	375,355,717	12,696,168	362,659,549	313,930,918

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts $.....3,106,755,053 less $..........0 included in Line 6.3 (including $.....18,902,483 Modco Reserve)	3,106,755,053	3,014,473,316
2. Aggregate reserve for accident and health contracts (including $....321,347,658 Modco Reserve)	405,847,558	417,468,769
3. Liability for deposit-type contracts (including $..........0 Modco Reserve)	229,845,045	227,798,702
4. Contract claims:		
4.1 Life	34,191,119	26,302,527
4.2 Accident and health	1,510,638	1,353,049
5. Policyholders' dividends/refunds to members $..........0 and coupons $.....80,462 due and unpaid	80,462	1,179,102
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 $.....8,036,209 Modco)	8,036,209	8,045,341
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 $.....98,761 accident and health premiums	1,416,006	1,045,853
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts	0	0
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	20,463,829	21,215,401
10. Commissions to agents due or accrued - life and annuity contracts $..........0, accident and health $.....30,978 and deposit-type contract funds $..........0	8,027,998	12,684,731
11. Commissions and expense allowances payable on reinsurance assumed	0	0
12. General expenses due or accrued	68,070,407	86,357,340
13. Transfers to Separate Accounts due or accrued (net) (including $..........0 accrued for expense allowances recognized in reserves, net of reinsured allowances)	1,713,958	3,000,299
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	(1,207,919)	1,353,156
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	95,659	94,064
17. Amounts withheld or retained by reporting entity as agent or trustee	96,589	86,178
18. Amounts held for agents' account, including $..........0 agents' credit balances	0	0
19. Remittances and items not allocated	8,820,138	22,048,328
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	98,830,268	88,784,846
22. Borrowed money $..........0 and interest thereon $..........0	0	0
23. Dividends to stockholders declared and unpaid	0	0
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve	86,877,065	72,823,365
24.02 Reinsurance in unauthorized and certified ($..........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	65,246,628	28,690,429
24.05 Drafts outstanding	0	0
24.06 Liability for amounts held under uninsured plans	0	0
24.07 Funds held under coinsurance	2,661,640,942	2,721,387,350
24.08 Derivatives	130,917,462	151,457,908
24.09 Payable for securities	612,168	27,223,508
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	56,270,460	43,140,838
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	6,994,157,740	6,978,014,401
27. From Separate Accounts statement	1,000,942,716	972,068,991
28. Total liabilities (Lines 26 and 27)	7,995,100,456	7,950,083,392
29. Common capital stock	2,500,000	2,500,000
30. Preferred capital stock	0	0
31. Aggregate write-ins for other-than-special surplus funds	0	0
32. Surplus notes	657,072,457	657,031,681
33. Gross paid in and contributed surplus	511,616,224	511,616,224
34. Aggregate write-ins for special surplus funds	16,329,554	14,039,913
35. Unassigned funds (surplus)	1,542,141,965	1,381,642,057
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 $.....15,416,233 in Separate Accounts Statement)	2,727,160,199	2,564,329,875
38. Totals of Lines 29, 30 and 37	2,729,660,199	2,566,829,875
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	10,724,760,655	10,516,913,266

DETAILS OF WRITE-INS

2501. Liability for pension and postretirement unfunded benefits	30,122,717	30,122,717
2502. Low income housing tax credits	622,343	622,343
2503. Reinsurance reserve adjustment	10,380,977	5,649,813
2598. Summary of remaining write-ins for Line 25 from overflow page	15,144,422	6,745,965
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	56,270,460	43,140,838
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. Separate account annuity mortality fluctuation fund	15,416,233	13,186,145
3402. Permanent surplus (Guaranty Fund)	500,000	500,000
3403. Separate account special contingency fund	413,321	353,768
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)	16,329,554	14,039,913

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	184,799,073	172,862,783	375,088,333
2. Considerations for supplementary contracts with life contingencies	1,181,021	448,050	1,568,734
3. Net investment income	156,072,492	104,954,531	289,075,751
4. Amortization of Interest Maintenance Reserve (IMR)	1,090,777	1,446,919	2,884,215
5. Separate Accounts net gain from operations excluding unrealized gains or losses	(13,789)	(17,854)	682,584
6. Commissions and expense allowances on reinsurance ceded	8,264,973	6,695,195	20,771,473
7. Reserve adjustments on reinsurance ceded	(10,895,293)	(5,135,326)	(4,485,563)
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	9,464,822	9,170,115	18,471,279
8.2 Charges and fees for deposit-type contracts	0	0	0
8.3 Aggregate write-ins for miscellaneous income	(6,451,438)	(5,736,028)	(14,374,041)
9. Totals (Lines 1 to 8.3)	343,512,638	284,688,384	689,682,767
10. Death benefits	46,008,597	32,190,527	69,520,334
11. Matured endowments (excluding guaranteed annual pure endowments)	247,646	331,839	1,034,291
12. Annuity benefits	18,911,212	22,260,428	40,450,368
13. Disability benefits and benefits under accident and health contracts	11,387,864	10,705,193	21,676,077
14. Coupons, guaranteed annual pure endowments and similar benefits	0	0	0
15. Surrender benefits and withdrawals for life contracts	68,798,126	65,095,447	127,926,534
16. Group conversions	0	0	0
17. Interest and adjustments on contract or deposit-type contract funds	3,312,278	2,621,712	5,557,815
18. Payments on supplementary contracts with life contingencies	1,739,981	1,616,046	3,243,207
19. Increase in aggregate reserves for life and accident and health contracts	80,660,526	47,874,802	169,872,764
20. Totals (Lines 10 to 19)	231,066,231	182,695,995	439,281,389
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	38,848,126	36,035,593	78,285,571
22. Commissions and expense allowances on reinsurance assumed	62	52	141
23. General insurance expenses and fraternal expenses	21,105,788	21,461,323	49,076,674
24. Insurance taxes, licenses and fees, excluding federal income taxes	4,569,727	4,441,160	11,267,058
25. Increase in loading on deferred and uncollected premiums	378,668	218,468	1,462,224
26. Net transfers to or (from) Separate Accounts net of reinsurance	(24,075,316)	(22,920,834)	(43,276,710)
27. Aggregate write-ins for deductions	69,047,165	58,388,686	128,323,921
28. Totals (Lines 20 to 27)	340,940,451	280,320,443	664,420,268
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	2,572,186	4,367,941	25,262,499
30. Dividends to policyholders and refunds to members	2,359,411	2,564,647	6,247,438
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	212,775	1,803,294	19,015,061
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	(8,843,099)	(8,781,268)	(24,907,461)
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)	9,055,874	10,584,562	43,922,522
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $.....1,657,950 (excluding taxes of $.....90,168 transferred to the IMR)	5,101,605	(8,165,782)	(18,044,760)
35. Net income (Line 33 plus Line 34)	14,157,479	2,418,780	25,877,762

CAPITAL AND SURPLUS ACCOUNT

	1	2	3
36. Capital and surplus, December 31, prior year	2,566,829,875	2,289,306,070	2,289,306,070
37. Net income (Line 35)	14,157,479	2,418,780	25,877,762
38. Change in net unrealized capital gains (losses) less capital gains tax of $..........0	156,815,103	(168,403,957)	115,547,694
39. Change in net unrealized foreign exchange capital gain (loss)	0	0	0
40. Change in net deferred income tax	1,363,274	3,076,426	(12,674,495)
41. Change in nonadmitted assets	6,954,222	5,565,541	7,959,216
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	(14,053,700)	(2,803,169)	(5,125,282)
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	2,243,877	(111,296)	1,827,965
48. Change in surplus notes	40,776	37,348	76,467
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	115,000,000	160,524,296
51.2 Transferred to capital (Stock Dividend)	0	0	0
51.3 Transferred from capital	0	0	0
51.4 Change in surplus as a result of reinsurance	0	0	0
52. Dividends to stockholders	0	0	0
53. Aggregate write-ins for gains and losses in surplus	(4,690,706)	(3,569,983)	(16,489,817)
54. Net change in capital and surplus (Lines 37 through 53)	162,830,324	(48,790,310)	277,523,805
55. Capital and surplus as of statement date (Lines 36 + 54)	2,729,660,199	2,240,515,759	2,566,829,875

DETAILS OF WRITE-INS

		1	2	3
08.301.	Miscellaneous income	1,525,878	1,080,337	1,627,699
08.302.	Change in corporate owned life insurance	4,502,579	4,532,026	9,132,072
08.303.	MODCO interest	(12,479,895)	(11,348,392)	(25,133,812)
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)	(6,451,438)	(5,736,028)	(14,374,041)
2701.	Funds withheld expense	61,196,286	59,993,008	121,013,080
2702.	Change in agents deferred comp	7,923,479	(1,638,729)	7,273,901
2703.	Fines and penalties	654	18,937	19,299
2798.	Summary of remaining write-ins for Line 27 from overflow page	(73,254)	15,470	17,640
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	69,047,165	58,388,686	128,323,921
5301.	Ceding commission	(4,690,706)	(3,569,983)	(13,708,442)
5302.	Change in liability for pension and postretirement unfunded benefits	0	0	(2,781,375)
5303.		0	0	0
5398.	Summary of remaining write-ins for Line 53 from overflow page	0	0	0
5399.	Totals (Lines 5301 thru 5303 plus 5398) (Line 53 above)	(4,690,706)	(3,569,983)	(16,489,817)

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	234,626,657	234,297,669	480,906,644
2. Net investment income	154,828,073	128,002,042	288,086,453
3. Miscellaneous income	(5,389,598)	336,644	4,635,302
4. Total (Lines 1 through 3)	384,065,132	362,636,355	773,628,399
5. Benefit and loss related payments	312,184,064	301,802,246	553,751,290
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(22,788,974)	(22,458,132)	(44,448,319)
7. Commissions, expenses paid and aggregate write-ins for deductions	86,498,687	120,124,601	166,371,271
8. Dividends paid to policyholders	14,962,341	19,550,900	41,394,037
9. Federal and foreign income taxes paid (recovered) net of $.....1,657,950 tax on capital gains (losses)	(8,456,882)	2,080,629	(18,365,852)
10. Total (Lines 5 through 9)	382,399,236	421,100,244	698,702,426
11. Net cash from operations (Line 4 minus Line 10)	1,665,896	(58,463,889)	74,925,973
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	291,409,645	292,933,986	633,747,817
12.2 Stocks	13,917,433	16,066,276	21,098,155
12.3 Mortgage loans	22,164,855	41,042,638	92,531,948
12.4 Real estate	0	0	0
12.5 Other invested assets	10,606,752	6,192,032	13,136,424
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0	0
12.7 Miscellaneous proceeds	66,573	4,534,616	32,319,179
12.8 Total investment proceeds (Lines 12.1 to 12.7)	338,165,257	360,769,547	792,833,523
13. Cost of investments acquired (long-term only):			
13.1 Bonds	383,407,541	294,258,609	821,304,859
13.2 Stocks	19,083,325	10,788,151	26,885,725
13.3 Mortgage loans	44,500,000	11,212,986	29,468,334
13.4 Real estate	3,575,330	176,268	1,069,467
13.5 Other invested assets	5,772,936	4,815,923	10,776,110
13.6 Miscellaneous applications	34,299,483	0	13,237,502
13.7 Total investments acquired (Lines 13.1 to 13.6)	490,638,615	321,251,937	902,741,997
14. Net increase or (decrease) in contract loans and premium notes	(10,598,868)	(22,853,856)	(33,284,143)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(141,874,489)	62,371,466	(76,624,331)
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	115,000,000	123,000,000
16.3 Borrowed funds	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities	(1,507,844)	52,822,293	31,195,157
16.5 Dividends to stockholders	0	160,000,000	160,000,000
16.6 Other cash provided (applied)	6,759,505	(32,367,712)	(21,303,514)
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6)	5,251,661	(24,545,419)	(27,108,357)
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)	(134,956,932)	(20,637,841)	(28,806,715)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	185,868,004	214,674,719	214,674,719
19.2 End of period (Line 18 plus Line 19.1)	50,911,072	194,036,878	185,868,004

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	233,280,658	237,365,916	492,596,204
3. Ordinary individual annuities	12,597,435	10,519,074	24,770,642
4. Credit life (group and individual)	0	0	0
5. Group life insurance	0	0	0
6. Group annuities	(5,804,896)	5,764,329	7,209,008
7. A&H - group	0	0	0
8. A&H - credit (group and individual)	0	0	0
9. A&H - other	7,115,467	8,186,860	15,918,919
10. Aggregate of all other lines of business	0	0	0
11. Subtotal (Lines 1 through 10)	247,188,664	261,836,179	540,494,773
12. Fraternal (Fraternal Benefit Societies Only)	0	0	0
13. Subtotal (Lines 11 through 12)	247,188,664	261,836,179	540,494,773
14. Deposit-type contracts	0	318,872	840,719
15. Total (Lines 13 and 14)	247,188,664	262,155,051	541,335,492

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 National Life Insurance Company ("the Company", "NLIC", "National Life") are presented on the basis of accounting practices prescribed or permitted by the Vermont Department of Financial Regulation ("the Department").

The Department recognizes only statutory accounting practices prescribed or permitted by the State of Vermont for determining and reporting the financial condition and results of operations of an insurance company, for determining its solvency under Vermont 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 Department. NAIC SAP consists of Statements of Statutory Accounting Principles ("SSAPs") and other authoritative guidance. The Commissioner of the Vermont Department of Financial Regulation ("The Vermont Commissioner") has the right to permit specific practices that deviate from the NAIC SAP.

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

	SSAP #	F/S Page	F/S Line #	Current Year to Date	2020
NET INCOME					
(1) National Life Insurance Company Company state basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	$ 14,157,479	$ 25,877,762
(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	$ 14,157,479	$ 25,877,762
SURPLUS					
(5) National Life Insurance Company Company state basis (Page 3, line 38, Columns 1 & 2)	XXX	XXX	XXX	$2,729,660,199	$ 2,566,829,875
(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	$2,729,660,199	$ 2,566,829,875

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

The preparation of financial statements in conformity with NAIC SAP requires management to make estimates and assumptions that affect the reported amounts of assets and liabilities. It also requires the disclosure of contingent assets and liabilities at the date of the financial statements and the reported amounts of revenues and expenses during the reporting period. Actual results could differ from those estimates.

C. Accounting Policy

(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.

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

Loan-backed securities are stated at either amortized cost or 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, that are valued using the prospective method.

D. Going Concern

N/A

Note 2 – Accounting Changes and Corrections of Errors

No significant change.

Note 3 – Business Combinations and Goodwill

A. Statutory Purchase Method - None
B. Statutory Merger - None
C. Assumption Reinsurance - None
D. Impairment Loss - None

Note 4 – Discontinued Operations - N/A

Note 5 – Investments

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

NONE

	1	2a	2b	3
	Amortized Cost Basis Before Other-than-Temporary	Other-Than- Temporary Impairment Recognized in Loss		Fair Value 1 – (2a + 2b)

NOTES TO FINANCIAL STATEMENTS

	Impairment			
		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 1st 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 2nd 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 3rd 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 4th Quarter	$ 0	$ 0	$ 0	$ 0
m. Annual aggregate total	XXX	$ 0	$ 0	XXX

(3) Recognized OTTI securities

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

(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	$	(26,399)
	2. 12 Months or Longer	$	0
b. The aggregate related fair value of securities with unrealized losses:	1. Less than 12 Months	$	1,379,054
	2. 12 Months or Longer	$	0

(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, 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 - N/A

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing - N/A

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing - N/A

H. Repurchase Agreements Transactions Accounted for as a Sale - N/A

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale - N/A

M. Working Capital Finance Investments - N/A

N. Offsetting and Netting of Assets and Liabilities - N/A

Note 6 – Joint Ventures, Partnerships and Limited Liability Companies

No significant change.

Note 7 – Investment Income

No significant change.

NOTES TO FINANCIAL STATEMENTS

Note 8 – Derivative Instruments

No significant change.

Note 9 – Income Taxes

No significant change.

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

No significant change.

Note 11 – Debt

A. Debt Including Capital Notes
The Company does not have any debt covered by SSAP No. 15, *Debt and Holding Company Obligations*.

B. FHLB (Federal Home Loan Bank) Agreements

(1) Information on the Nature of the Agreement
The Company is a member of the Federal Home Loan Bank (FHLB) of Boston which provides National Life 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	2,107,800	2,107,800	0
(c) Activity Stock	6,389,000	6,389,000	0
(d) Excess Stock	255,000	255,000	0
(e) Aggregate Total (a+b+c+d)	$ 8,751,800	$ 8,751,800	$ 0
(f) Actual or estimated borrowing capacity as determined by the insurer	1,248,084,848	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	2,080,500	2,080,500	0
(c) Activity Stock	6,149,000	6,149,000	0
(d) Excess Stock	902,800	902,800	0
(e) Aggregate Total (a+b+c+d)	$ 9,132,300	$ 9,132,300	$ 0
(f) Actual or estimated borrowing capacity as determined by the insurer	1,262,859,902	XXX	XXX

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

	1	2	Eligible for Redemption			
			3	4	5	6
Membership Stock	Current Year to Date Total (2+3+4+5+6)	Not Eligible for Redemption	Less than 6 Months	6 Months to Less Than 1 Year	1 to Less Than 3 Years	3 to 5 Years
1. Class A	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0
2. Class B	$ 2,107,800	$ 2,107,800	$ 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)	$ 466,938,911	$ 432,255,154	$ 155,975,000
2. Current Year to Date General Account Total Collateral Pledged	466,938,911	432,255,154	155,975,000
3. Current Year to Date Separate Accounts Total Collateral Pledged	0	0	0
4. Prior Year Total General and Separate Accounts Total Collateral Pledged	$ 499,597,311	$ 458,386,878	$ 149,975,000

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)	$ 493,495,670	$ 453,486,065	$ 149,975,000

NOTES TO FINANCIAL STATEMENTS

	1 Fair Value	2 Carrying Value	3 Amount of Borrowed at Time of Maximum Collateral
2. Current Year to Date General Account Total Collateral Pledged	493,495,670	453,486,065	149,975,000
3. Current Year to Date Separate Accounts Total Collateral Pledged	0	0	0
4. Prior Year Total General and Separate Accounts Total Collateral Pledged	$ 534,580,292	$ 497,496,016	$ 118,295,000

(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	155,975,000	155,975,000	0	$ 155,975,000
(c) Other	0	0	0	XXX
(d) Aggregate Total (a+b+c)	$ 155,975,000	$ 155,975,000	$ 0	$ 155,975,000

2. Prior Year

	1 Total 2 + 3	2 General Account	3 Separate Accounts	4 Funding Agreements Reserves Established
(a) Debt	$ 0	$ 0	$ 0	XXX
(b) Funding Agreements	149,975,000	149,975,000	0	$ 149,975,000
(c) Other	0	0	0	XXX
(d) Aggregate Total (a+b+c)	$ 149,975,000	$ 149,975,000	$ 0	$ 149,975,000

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	155,975,000	155,975,000	0
3. Other	0	0	0
4. Aggregate Total (Lines 1+2+3)	155,975,000	155,975,000	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 Plans

A. Defined Benefit Plan

(1) Change in Benefit Obligation

Defined Benefit Plan

The Company sponsors a frozen non-contributory qualified defined benefit plan that provided benefits to employees in the career channel general agencies. The plan was amended effective January 1, 2004 to freeze plan benefits. No new participants were admitted to the plan after December 31, 2003, and there were no increases in benefits after December 31, 2003 for existing participants. These pension plans are separately funded. In addition, the Company sponsors other pension plans, including a non-contributory defined benefit plan for National Life career general agents who met the eligibility requirements to enter the plan prior to January 1, 2005. These defined benefit pension plans are non-qualified and are not separately funded. Plan assets that support the funded plans are primarily mutual funds and bonds held in a Company separate account and funds invested in a group variable annuity contract held in the general account of National Life. None of the securities held in the Company's separate account were issued by the Company.

The Company sponsors defined benefit postemployment plans that provide medical benefits agency staff and agents. Medical coverage is contributory; with retiree contributions adjusted annually, and contain cost sharing features such as deductibles and copayments. The postemployment plans are not separately funded, and the Company, therefore, pays for plan benefits from operating cash flows. The costs of providing these benefits are recognized as they are earned.

The Company also sponsors various defined contribution and deferred compensation plans.

(4) Components of Net Periodic Benefit Cost

	Pension Benefits		Postretirement Benefits		Special or Contractual Benefits per SSAP No. 11	
	Current Year to Date	2020	Current Year to Date	2020	Current Year to Date	2020
a. Service cost	$ 730	$ 596	$ 0	$ 0	$ 0	$ 0
b. Interest cost	766,426	1,083,305	13,328	18,278	0	0
c. Expected return on plan assets	(391,462)	(406,721)	0	0	0	0
d. Transition asset or obligation	0	0	0	0	0	0
e. Gains and losses	1,024,713	899,820	(19,987)	(29,843)	0	0
f. Prior service cost or credit	0	0	0	0	0	0
g. Gain or loss recognized due to a settlement	0	1,264,490	0	0	0	0

NOTES TO FINANCIAL STATEMENTS

	Pension Benefits		Postretirement Benefits		Special or Contractual Benefits per SSAP No. 11	
	Current Year to Date	2020	Current Year to Date	2020	Current Year to Date	2020
curtailment						
h. Total net periodic benefit cost	$ 1,400,407	$ 2,841,490	$ (6,659)	$ (11,565)	$ 0	$ 0

E. Defined Contribution Plans

The Company participates in a 401(k) plan for its employees. Employees earning less than a specified amount and hired prior to January 1, 2021 receive a 75% match on up to 6% of an employee's salary, subject to applicable maximum contribution guidelines. Employees earning more than a specified amount will receive a 50% match on up to 6% of an employee's salary, subject to applicable 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. Plan assets invested in the mutual funds are outside the Company and, as such, are excluded from the Company's assets and liabilities.

The Company also provides a 401(k) plan for its regular full-time agents. The Company makes an annual contribution equal to 6.1% of an agent's compensation up to the Social Security taxable wage base plus 7.5% of the agent's compensation in excess of the Social Security taxable wage base. In addition, the agent may elect to defer a portion of the agent's compensation, up to the legal limit on elective deferrals, and have that amount contributed to the plan. Total annual contributions cannot exceed certain limits which vary based on total agent compensation.

For all of the Company's defined contribution plans, accumulated funds may be invested by the employee in a group annuity contract issued by the Company or in mutual funds (several of which are sponsored by an affiliate of the Company).

Note 13 – Capital and Surplus, Shareholder’s Dividend Restrictions and Quasi-Reorganizations

No significant change.

Note 14 – Liabilities, Contingencies and Assessments

No significant change.

Note 15 – Leases

No significant change.

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

No significant change.

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

B. Transfer and Servicing of Financial Assets - None

C. Wash Sales - None

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

No significant change.

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

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					
Bonds	$ 0	$ 9,426,781	$ 0	$ 0	$ 9,426,781
Common Stock	$ 746,835	$ 0	$ 8,751,800	$ 51,796,168	$ 61,294,803
Derivatives	$ 184,847	$ 213,092,409	$ 0	$ 0	$ 213,277,256
Partnerships	$ 0	$ 0	$ 0	$ 105,005,573	$ 105,005,573
Cash, Cash Equivalents & Short Term Investments	$ (11,488,928)	$ 0	$ 0	$ 62,400,000	$ 50,911,072
Separate Accounts	$ 147,651	$ 358,086,825	$ 0	$ 658,124,475	$ 1,016,358,951
Total	$ (10,409,595)	$ 580,606,015	$ 8,751,800	$ 877,326,216	$ 1,456,274,436
Liabilities at Fair Value					
Derivatives	$ 0	$ 130,917,462	$ 0	$ 0	$ 130,917,462
Total	$ 0	$ 130,917,462	$ 0	$ 0	$ 130,917,462

(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	Settle-ments	Ending Balance as of Current Period
a. Assets										
Common Stock	$ 9,132,300	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	$ (380,500)	$ 0	$ 8,751,800
Total	$ 9,132,300	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	$ (380,500)	$ 0	$ 8,751,800

NOTES TO FINANCIAL STATEMENTS

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	Settle-ments	Ending Balance as of Current Period
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 options, swaptions, interest rate swaps and futures 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. The majority of the Company's OTC derivative products use this and other pricing models and are categorized as Level 2. Fair values of futures are based on quoted prices which are observable and readily and regularly available in an active market. Therefore, futures are categorized as Level 1.
Partnerships - 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.
Separate account assets - Separate account assets include assets supporting our variable products which are carried at fair value. Separate account assets also include the assets of the Company's separately funded pension plans, which are primarily comprised of bonds and limited partnerships. Separate account assets that are valued using NAV as a practical expedient are not categorized in the fair value hierarchy.

(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

Additional fair value information regarding the fair value of benefit plan assets is included in Note 12.

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	$6,613,443,183	$5,832,279,558	$ 295,395,214	$6,318,047,969	$ 0	$ 0	$ 0
Preferred Stock	$ 2,051,342	$ 1,962,125	$ 0	$ 2,051,342	$ 0	$ 0	$ 0
Common Stock	$ 61,294,803	$1,840,222,789	$ 746,836	$ 0	$ 8,751,800	$ 51,796,169	$ 0
Mortgage Loans	$ 462,514,291	$ 451,795,561	$ 0	$ 0	$ 462,514,291	$ 0	$ 0
Real Estate	$ 55,243,539	$ 55,243,539	$ 0	$ 55,243,539	$ 0	$ 0	$ 0
Cash, Cash Equivalents & Short Term Investments	$ 50,911,072	$ 50,911,072	$ (11,488,928)	$ 0	$ 0	$ 62,400,000	$ 0
Derivative Asset	$ 213,277,256	$ 213,277,256	$ 184,847	$ 213,092,409	$ 0	$ 0	$ 0
Surplus Notes	$ 122,243,298	$ 93,405,469	$ 0	$ 122,243,298	$ 0	$ 0	$ 0
Other Invested Assets	$ 118,589,420	$ 118,589,418	$ 0	$ 0	$ 0	$ 107,505,573	$ 11,083,847
Separate Account Assets	$1,016,358,951	$1,016,358,949	$ 147,651	$ 358,086,825	$ 0	$ 658,124,475	$ 0
Derivative Liability	$ 130,917,462	$ 130,917,462	$ 0	$ 130,917,462	$ 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	$ 11,083,847	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	**Carrying Value June 30, 2021**	**Unfunded Commitments as of June 30, 2021**	**Redemption Period (if currently eligible)**	**Redemption Notice Period**
Common Stock	51,796,169	-	Not Applicable	Not Applicable
Cash, Cash Equivalents & Short Term Investments	62,400,000	-	Not Applicable	Not Applicable
Other Invested Assets	107,505,573	28,297,476	Not Applicable	Not Applicable
Separate Account Assets	658,124,475	8,479,956	Not Applicable or Quarterly	Not Applicable or 70 Days

Note 21 – Other Items

No significant change

Note 22 – Events Subsequent

No significant change.

NOTES TO FINANCIAL STATEMENTS

Note 23 – Reinsurance

No significant change.

Note 24 – Retrospectively Rated Contracts and Contracts Subject to Redetermination

E. Risk Sharing Provisions of the Affordable Care Act - N/A

Note 25 – Change in Incurred Losses and Loss Adjustment Expenses - None

Note 26 – Intercompany Pooling Arrangements

No significant change.

Note 27 – Structured Settlements

No significant change.

Note 28 – Health Care Receivables

No significant change.

Note 29 – Participating Policies

No significant change.

Note 30 – Premium Deficiency Reserves

No significant change.

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

No significant change.

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

No significant change.

Note 33 – Analysis of Life Actuarial Reserves by Withdrawal Characteristics

No significant change.

Note 34 – Premium and Annuity Considerations Deferred and Uncollected

No significant change.

Note 35 – Separate Accounts

No significant change.

Note 36 – Loss/Claim Adjustment Expenses

No significant change.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

2.2 If yes, date of change: 02/19/2021

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? If yes, attach an explanation. Yes [ ] No [X] N/A [ ]

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). 12/03/2020

6.4 By what department or departments?
Vermont Department of Financial Regulation

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 [X] No [ ]

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: $ 247,645

INVESTMENT

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

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

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 4,323,505

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

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

14.2 If yes, please complete the following:

		1 Prior Year End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 4,301,065	$ 4,337,880
14.22	Preferred Stock	0	0
14.23	Common Stock	1,629,430,724	1,778,927,986
14.24	Short-Term Investments	0	0
14.25	Mortgage Loans on Real Estate	0	0
14.26	All Other	30,000,000	30,000,000
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 1,663,731,789	$ 1,813,265,866
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$ 4,301,065	$ 4,337,880

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

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

If no, attach a description with this statement.

16. For the reporting entity's security lending program, state the amount of the following as of 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 [X] No [ ]

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

1 Name of Custodian(s)	2 Custodian Address
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 [X]

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

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

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

1 Name of Firm or Individual	2 Affiliation
Sentinel Asset Management, Inc.	A
Varagon Capital Partners, L.P.	U

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

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

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

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
109396	Sentinel Asset Management, Inc.	5493008OI7ZBDR2FWI52	SEC	DS
281851	Varagon Capital Partners, L.P.		SEC	NO

18.1 Have all the filing requirements of the *Purposes and Procedures Manual of the NAIC Investment Analysis Office* been followed? Yes [X] 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

		Amount
1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:	
1.1	Long-term mortgages in good standing	
	1.11 Farm mortgages	$0
	1.12 Residential mortgages	$0
	1.13 Commercial mortgages	$451,795,561
	1.14 Total mortgages in good standing	$451,795,561
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)	$451,795,561
1.6	Long-term mortgages foreclosed, properties transferred to real estate in current quarter	
	1.61 Farm mortgages	$0
	1.62 Residential mortgages	$0
	1.63 Commercial mortgages	$0
	1.64 Total mortgages foreclosed and transferred to real estate	$0
2.	Operating Percentages:	
	2.1 A&H loss percent	0.0
	2.2 A&H cost containment percent	0.0
	2.3 A&H expense percent excluding cost containment expenses	0.0
3.1	Do you act as a custodian for health savings accounts?	Yes [ ] No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date	$0
3.3	Do you act as an administrator for health savings accounts?	Yes [ ] No [X]
3.4	If yes, please provide the balance of the funds administered as of the reporting date	$0
4.	Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?	Yes [X] No [ ]
4.1	If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity?	Yes [ ] No [ ]

Fraternal Benefit Societies Only:

5.1 In all cases where the reporting entity has assumed accident and health risks from another company, provisions should be made in this statement on account of such reinsurance for reserve equal to that which the original company would have been required to establish had it retained the risks. Has this been done? Yes [ ] No [ ] N/A [ ]

5.2 If no, explain:

6.1 Does the reporting entity have outstanding assessments in the form of liens against policy benefits that have increased surplus? Yes [ ] No [ ]

6.2 If yes, what is the date(s) of the original lien and the total outstanding balance of liens that remain in surplus?

Date	Outstanding Lien Amount
	0

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year to Date - Allocated by States and Territories

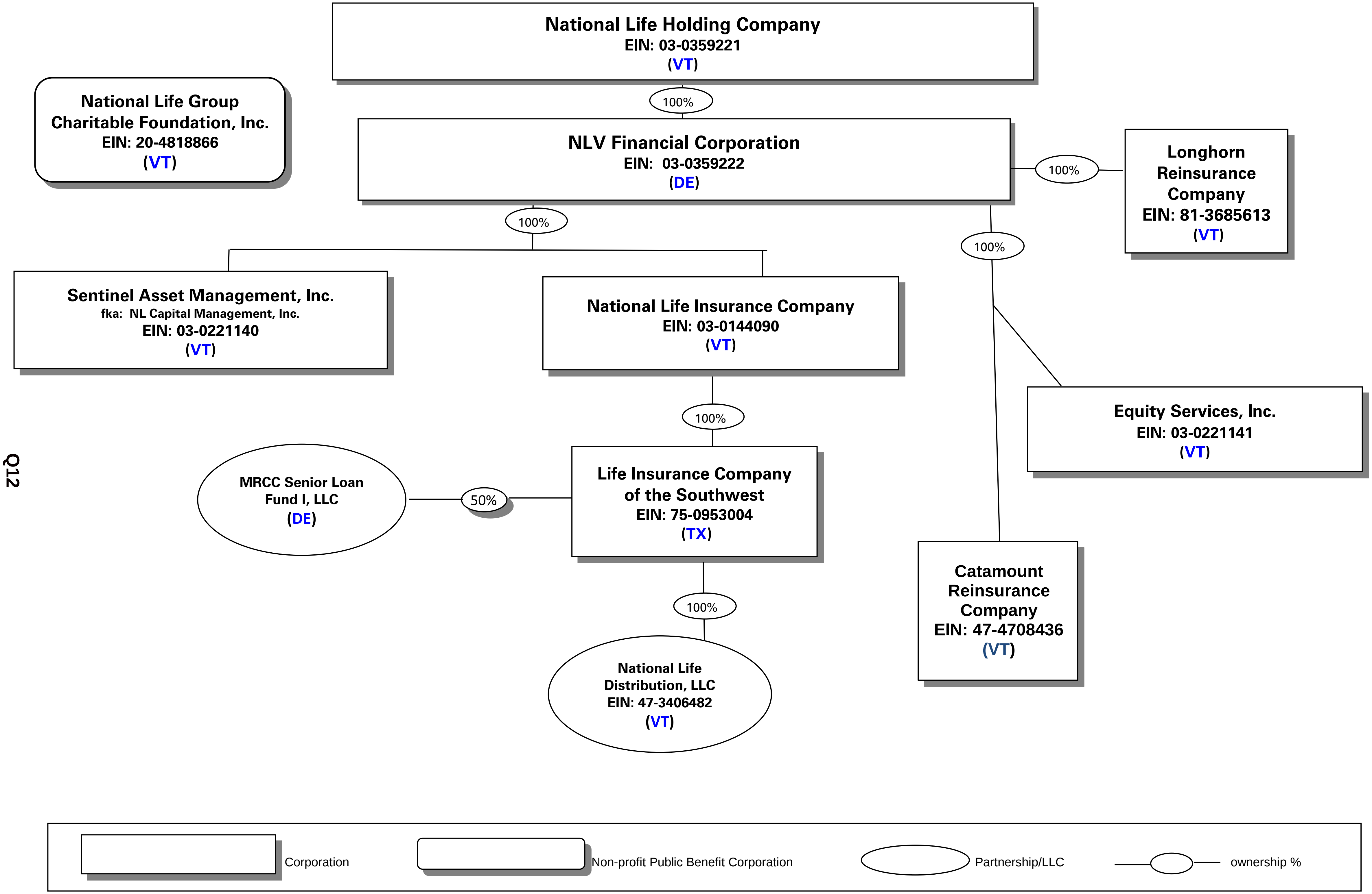
	States, Etc.	1 Active Status (a)	Direct Business Only Life Contracts 2 Life Insurance Premiums	3 Annuity Considerations	4 A&H Insurance Premiums, Including Policy Membership and Other Fees	5 Other Considerations	6 Total Columns 2 through 5	7 Deposit-Type Contracts
1.	Alabama AL	L	1,012,370	50,000	147,663	0	1,210,033	0
2.	Alaska AK	L	97,546	0	650	0	98,196	0
3.	Arizona AZ	L	1,406,788	124,038	53,984	0	1,584,810	0
4.	Arkansas AR	L	184,872	0	6,293	0	191,165	0
5.	California CA	L	19,745,276	18,850	600,314	0	20,364,440	0
6.	Colorado CO	L	753,377	240,599	33,593	0	1,027,569	0
7.	Connecticut CT	L	3,442,379	102,755	134,203	0	3,679,337	0
8.	Delaware DE	L	947,958	0	14,344	0	962,302	0
9.	District of Columbia DC	L	177,427	0	5,650	0	183,077	0
10.	Florida FL	L	17,569,637	2,843,872	375,265	0	20,788,774	0
11.	Georgia GA	L	8,052,373	753,559	192,031	0	8,997,963	0
12.	Hawaii HI	L	105,237	0	19,849	0	125,086	0
13.	Idaho ID	L	104,390	2,500	1,478	0	108,368	0
14.	Illinois IL	L	11,984,889	150,034	133,929	0	12,268,852	0
15.	Indiana IN	L	1,754,768	5,500	41,520	0	1,801,788	0
16.	Iowa IA	L	736,606	435,086	4,032	0	1,175,724	0
17.	Kansas KS	L	1,297,472	300	13,216	0	1,310,988	0
18.	Kentucky KY	L	485,676	300	14,699	0	500,675	0
19.	Louisiana LA	L	890,107	0	36,118	0	926,225	0
20.	Maine ME	L	2,249,081	5,573	33,315	0	2,287,969	0
21.	Maryland MD	L	5,137,082	52,570	55,350	0	5,245,002	0
22.	Massachusetts MA	L	2,913,546	48,661	94,147	0	3,056,354	0
23.	Michigan MI	L	3,855,070	134,539	266,546	0	4,256,155	0
24.	Minnesota MN	L	2,841,984	49,300	113,616	0	3,004,900	0
25.	Mississippi MS	L	90,076	0	3,933	0	94,009	0
26.	Missouri MO	L	1,640,662	8,000	21,022	0	1,669,684	0
27.	Montana MT	L	28,547	0	1,608	0	30,155	0
28.	Nebraska NE	L	301,086	50,150	25,198	0	376,434	0
29.	Nevada NV	L	769,387	0	10,633	0	780,020	0
30.	New Hampshire NH	L	3,073,063	416,400	42,489	0	3,531,952	0
31.	New Jersey NJ	L	17,157,310	362,950	290,659	0	17,810,919	0
32.	New Mexico NM	L	162,952	0	6,999	0	169,951	0
33.	New York NY	L	73,429,435	2,398,525	837,522	0	76,665,482	0
34.	North Carolina NC	L	8,056,731	850	128,278	0	8,185,859	0
35.	North Dakota ND	L	45,048	50	3,572	0	48,670	0
36.	Ohio OH	L	2,696,139	31,697	89,225	0	2,817,061	0
37.	Oklahoma OK	L	212,482	300	3,975	0	216,757	0
38.	Oregon OR	L	1,227,668	10,327	23,931	0	1,261,926	0
39.	Pennsylvania PA	L	5,814,900	559,327	324,917	0	6,699,144	0
40.	Rhode Island RI	L	951,682	16,650	51,640	0	1,019,972	0
41.	South Carolina SC	L	1,574,941	74,225	23,358	0	1,672,524	0
42.	South Dakota SD	L	61,189	0	2,770	0	63,959	0
43.	Tennessee TN	L	1,594,162	13,200	46,615	0	1,653,977	0
44.	Texas TX	L	7,450,227	1,709,720	132,386	0	9,292,333	0
45.	Utah UT	L	1,682,321	56,165	11,524	0	1,750,010	0
46.	Vermont VT	L	6,650,471	1,739,114	63,515	0	8,453,100	0
47.	Virginia VA	L	6,840,354	6,333	135,901	0	6,982,588	0
48.	Washington WA	L	1,346,235	50,960	21,304	0	1,418,499	0
49.	West Virginia WV	L	200,382	6,500	8,828	0	215,710	0
50.	Wisconsin WI	L	3,531,274	1,361	30,728	0	3,563,363	0
51.	Wyoming WY	L	86,111	1,500	645	0	88,256	0
52.	American Samoa AS	N	0	0	0	0	0	0
53.	Guam GU	N	0	0	0	0	0	0
54.	Puerto Rico PR	N	11,661	0	0	0	11,661	0
55.	US Virgin Islands VI	N	19,690	0	0	0	19,690	0
56.	Northern Mariana Islands MP	N	0	0	0	0	0	0
57.	Canada CAN	N	0	0	0	0	0	0
58.	Aggregate Other Alien OT	XXX	797,536	36,150	4,145	0	837,831	0
59.	Subtotal	XXX	235,249,633	12,568,490	4,739,125	0	252,557,248	0
90.	Reporting entity contributions for employee benefit plans	XXX	483,140	(5,804,896)	0	0	(5,321,756)	0
91.	Dividends or refunds applied to purchase paid-up additions and annuities	XXX	6,905,460	28,945	0	0	6,934,405	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	5,465,691	0	2,493,367	0	7,959,058	0
94.	Aggregate other amounts not allocable by State	XXX	20,489	0	0	0	20,489	0
95.	Totals (Direct Business)	XXX	248,124,413	6,792,539	7,232,492	0	262,149,444	0
96.	Plus Reinsurance Assumed	XXX	62,015	0	0	0	62,015	0
97.	Totals (All Business)	XXX	248,186,428	6,792,539	7,232,492	0	262,211,459	0
98.	Less Reinsurance Ceded	XXX	60,575,670	92,791	5,819,500	0	66,487,961	0
99.	Totals (All Business) less Reinsurance Ceded	XXX	187,610,758	6,699,748	1,412,992	0	195,723,498	0

DETAILS OF WRITE-INS

58001.	Other Alien, ZZZ	XXX	797,536	36,150	4,145	0	837,831	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	797,536	36,150	4,145	0	837,831	0
9401.	Not allocable by state	XXX	20,489	0	0	0	20,489	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	20,489	0	0	0	20,489	0

(a) Active Status Count

L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG	51	R - Registered - Non-domiciled RRGs	0
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state	0	Q - Qualified - Qualified or accredited reinsurer	0
		N - None of the above - Not allowed to write business in the state	6


National Life Holding Company
EIN: 03-0359221
(VT)
100%
National Life Group Charitable Foundation, Inc.
EIN: 20-4818866
(VT)
NLV Financial Corporation
EIN: 03-0359222
(DE)
100%
Longhorn Reinsurance Company
EIN: 81-3685613
(VT)
100%
100%
Sentinel Asset Management, Inc.
fka: NL Capital Management, Inc.
EIN: 03-0221140
(VT)
National Life Insurance Company
EIN: 03-0144090
(VT)
100%
Equity Services, Inc.
EIN: 03-0221141
(VT)
MRCC Senior Loan Fund I, LLC
(DE)
50%
Life Insurance Company of the Southwest
EIN: 75-0953004
(TX)
Catamount Reinsurance Company
EIN: 47-4708436
(VT)
100%
National Life Distribution, LLC
EIN: 47-3406482
(VT)
Corporation
Non-profit Public Benefit Corporation
Partnership/LLC
ownership %

Q12

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
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	UDP	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	RE	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	DS	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?	NO
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. The data for this supplement is not required to be filed.
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:

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Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date			4
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31, Prior Year Net Admitted Assets
2504. Items not allocated	40,433,432	6,855	40,426,577	2,471,241
2505. Miscellaneous	8,331,685	227,256	8,104,429	29,809
2597. Summary of remaining write-ins for Line 25	48,765,117	234,111	48,531,006	2,501,050

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31 Prior Year
2504. Miscellaneous	9,667,395	1,595,223
2505. Accumulated post-retirement benefits	1,640,990	1,714,354
2506. Provision for sales practice litigation	2,161,300	2,181,790
2507. Guaranty fund	265,341	270,621
2508. Commission accumulation liability	163,148	173,098
2509. Accrued interest on death claims	1,246,248	810,879
2597. Summary of remaining write-ins for Line 25	15,144,422	6,745,965

Additional Write-ins for Summary of Operations:

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
2704. Miscellaneous deductions	(73,254)	15,470	17,640
2797. Summary of remaining write-ins for Line 27	(73,254)	15,470	17,640

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	53,247,826	53,803,949
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	0	1,500,000
2.2 Additional investment made after acquisition	3,575,330	1,069,467
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	120,000
8. Deduct current year's depreciation	1,579,617	3,005,590
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)	55,243,539	53,247,826
10. Deduct total nonadmitted amounts	0	0
11. Statement value at end of current period (Line 9 minus Line 10)	55,243,539	53,247,826

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	428,663,197	494,201,961
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	44,500,000	15,500,000
2.2 Additional investment made after acquisition	0	13,968,334
3. Capitalized deferred interest and other	0	43,755
4. Accrual of discount	0	0
5. Unrealized valuation increase (decrease)	0	0
6. Total gain (loss) on disposals	797,216	(1,018,905)
7. Deduct amounts received on disposals	22,164,855	94,031,948
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)	451,795,558	428,663,197
12. Total valuation allowance	0	0
13. Subtotal (Line 11 plus Line 12)	451,795,558	428,663,197
14. Deduct total nonadmitted amounts	0	0
15. Statement value at end of current period (Line 13 minus Line 14)	451,795,558	428,663,197

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	214,746,595	217,348,339
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	2,500,000	37,919,546
2.2 Additional investment made after acquisition	3,272,936	10,380,860
3. Capitalized deferred interest and other	0	0
4. Accrual of discount	13,188	24,991
5. Unrealized valuation increase (decrease)	3,430,160	13,191,595
6. Total gain (loss) on disposals	0	(423,825)
7. Deduct amounts received on disposals	10,606,752	50,660,720
8. Deduct amortization of premium and depreciation	1,361,235	3,126,508
9. Total foreign exchange change in book/adjusted carrying value	0	0
10. Deduct current year's other-than-temporary impairment recognized	0	9,907,683
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	211,994,892	214,746,595
12. Deduct total nonadmitted amounts	0	0
13. Statement value at end of current period (Line 11 minus Line 12)	211,994,892	214,746,595

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	7,417,693,384	7,084,354,118
2. Cost of bonds and stocks acquired	402,490,860	885,714,880
3. Accrual of discount	6,023,687	11,797,970
4. Unrealized valuation increase (decrease)	153,384,943	102,356,099
5. Total gain (loss) on disposals	6,288,282	1,804,304
6. Deduct consideration for bonds and stocks disposed of	308,043,301	659,862,038
7. Deduct amortization of premium	6,089,608	8,503,143
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other-than-temporary impairment recognized	0	4,984,866
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees	2,716,235	5,016,060
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	7,674,464,482	7,417,693,384
12. Deduct total nonadmitted amounts	0	0
13. Statement value at end of current period (Line 11 minus Line 12)	7,674,464,482	7,417,693,384

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)	3,358,676,737	57,155,895	48,540,654	(3,847,722)	3,358,676,737	3,363,444,256		3,344,549,816
2. NAIC 2 (a)	2,182,652,975	83,832,302	72,485,850	6,528,501	2,182,652,975	2,200,527,928		2,102,070,367
3. NAIC 3 (a)	182,351,640	4,197,029	6,335,057	(493,535)	182,351,640	179,720,077		191,040,706
4. NAIC 4 (a)	76,933,853	6,709	69,287	(2,697,538)	76,933,853	74,173,737		79,065,604
5. NAIC 5 (a)	14,623,699	440,104	226,000	(1,529,002)	14,623,699	13,308,801		14,844,155
6. NAIC 6 (a)	4,164,225	0	4,164,225	1,104,761	4,164,225	1,104,761		3,631,750
7. Total Bonds	5,819,403,129	145,632,039	131,821,073	(934,535)	5,819,403,129	5,832,279,560	0	5,735,202,398
PREFERRED STOCK								
8. NAIC 1	1,962,125	0	0	0	1,962,125	1,962,125		1,962,125
9. NAIC 2	0	0	0	0	0	0		375,000
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	1,962,125	0	0	0	1,962,125	1,962,125	0	2,337,125
15. Total Bonds and Preferred Stock	5,821,365,254	145,632,039	131,821,073	(934,535)	5,821,365,254	5,834,241,685	0	5,737,539,523

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation:
NAIC 1 $............0; NAIC 2 $............0; NAIC 3 $............0; NAIC 4 $............0; NAIC 5 $............0; NAIC 6 $............0.

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999	0	XXX	0	0	0

NONE

SCHEDULE DA - VERIFICATION

Short-Term Investments

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

NONE

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)	80,454,985
2.	Cost paid/(consideration received) on additions	23,159,508
3.	Unrealized valuation increase/(decrease)	2,046,357
4.	SSAP No. 108 adjustments	0
5.	Total gain (loss) on termination recognized	24,554,429
6.	Considerations received/(paid) on terminations	47,893,626
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)	82,321,652
11.	Deduct nonadmitted assets	0
12.	Statement value at end of current period (Line 10 minus Line 11)	82,321,652

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/adjusted carrying value, December 31, prior year (Line 6, prior year)				38,220
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				(41)
3.1	Add:				
	Change in variation margin on open contracts - Highly Effective Hedges:				
3.11	Section 1, Column 15, current year to date minus	0			
3.12	Section 1, Column 15, prior year	0	0		
	Change in variation margin on open contracts - All Other:				
3.13	Section 1, Column 18, current year to date minus	0			
3.14	Section 1, Column 18, prior year	0	0	0	
3.2	Add:				
	Change in adjustment to basis of hedged item:				
3.21	Section 1, Column 17, current year to date minus	0			
3.22	Section 1, Column 17, prior year	0	0		
	Change in amount recognized:				
3.23	Section 1, Column 19, current year to date minus	0			
3.24	Section 1, Column 19, prior year plus	0			
3.25	SSAP No. 108 adjustments	0	0	0	
3.3	Subtotal (Line 3.1 minus Line 3.2)				0
4.1	Cumulative variation margin on terminated contracts during the year		0		
4.2	Less:				
4.21	Amount used to adjust basis of hedged item	0			
4.22	Amount recognized	0			
4.23	SSAP No. 108 adjustments	0	0		
4.3	Subtotal (Line 4.1 minus Line 4.2)				0
5.	Dispositions gains (losses) on contracts terminated in prior year:				
5.1	Total gain (loss) recognized for terminations in prior year				0
5.2	Total gain (loss) adjusted into the hedged item(s) for the terminations in prior year				0
6.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2)				38,179
7.	Deduct nonadmitted assets				0
8.	Statement value at end of current period (Line 6 minus Line 7)				38,179

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	82,321,622	
2. Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	38,169	
3. Total (Line 1 plus Line 2)		82,359,791
4. Part D, Section 1, Column 6	213,277,257	
5. Part D, Section 1, Column 7	(130,917,466)	
6. Total (Line 3 minus Line 4 minus Line 5)		0
	Fair Value Check	
7. Part A, Section 1, Column 16	79,594,705	
8. Part B, Section 1, Column 13	38,169	
9. Total (Line 7 plus Line 8)		79,632,874
10. Part D, Section 1, Column 9	211,698,795	
11. Part D, Section 1, Column 10	(132,065,921)	
12. Total (Line 9 minus Line 10 minus Line 11)		(0)
	Potential Exposure Check	
13. Part A, Section 1, Column 21	180,246	
14. Part B, Section 1, Column 20	0	
15. Part D, Section 1, Column 12	180,246	
16. Total (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E - PART 2 - VERIFICATION

Cash Equivalents

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	116,300,000	122,800,000
2. Cost of cash equivalents acquired	413,900,000	1,237,000,000
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	467,800,000	1,243,500,000
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)	62,400,000	116,300,000
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	62,400,000	116,300,000

SCHEDULE A - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Acquired by Purchase								
Home Office	Montpelier	VT	01/01/1957	Various	0	0	0	3,575,330
0199999. Totals					0	0	0	3,575,330
0399999. Totals					0	0	0	3,575,330

SCHEDULE A - PART 3

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

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

NONE

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
Mortgages in Good Standing - Commercial Mortgages - All Other								
0329759	LENEXA	KS		05/17/2021	3.500	19,000,000	0	27,000,000
0329760	LOUISVILLE	KY		05/19/2021	3.340	11,500,000	0	16,900,000
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other				XXX	XXX	30,500,000	0	43,900,000
0899999. Total - Mortgages in Good Standing				XXX	XXX	30,500,000	0	43,900,000
3399999. Total Mortgages				XXX	XXX	30,500,000	0	43,900,000

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Mortgages Closed by Repayment																	
0329678	MACON	GA		04/26/2007	05/10/2021	606,684	0	0	0	0	0	0	566,495	566,495	0	0	0
0329736	OXFORD	MS		10/03/2016	05/18/2021	11,210,000	0	0	0	0	0	0	11,210,000	11,210,000	0	0	0
0199999. Total - Mortgages Closed by Repayment						11,816,684	0	0	0	0	0	0	11,776,495	11,776,495	0	0	0
Mortgages With Partial Repayments																	
0329555	FRESNO	CA		10/02/2000		3,101,656	0	0	0	0	0	0	0	133,286	0	0	0
0329575	YORKVILLE	IL		04/03/2002		2,058,584	0	0	0	0	0	0	0	56,195	0	0	0
0329590	SCOTTSDALE	AZ		09/17/2002		1,234,945	0	0	0	0	0	0	0	161,071	0	0	0
0329591	DAVIDSON	NC		09/12/2003		1,088,292	0	0	0	0	0	0	0	46,767	0	0	0
0329593	KIRKLAND	WA		11/27/2002		1,998,023	0	0	0	0	0	0	0	50,266	0	0	0
0329608	HAMPTON	VA		02/02/2004		1,107,324	0	0	0	0	0	0	0	79,372	0	0	0
0329626	LOUISBURG	NC		09/24/2004		2,135,297	0	0	0	0	0	0	0	46,079	0	0	0
0329658	TIMONIUM	MD		07/10/2006		2,645,653	0	0	0	0	0	0	0	58,062	0	0	0
0329665	AUSTELL	GA		09/21/2006		6,289,259	0	0	0	0	0	0	0	102,555	0	0	0
0329669	WISCONSIN RAPIDS	WI		11/22/2006		5,708,300	0	0	0	0	0	0	0	69,993	0	0	0
0329678	MACON	GA		04/26/2007		606,684	0	0	0	0	0	0	0	10,126	0	0	0
0329710	SALEM	NH		09/12/2012		6,093,941	0	0	0	0	0	0	0	61,590	0	0	0
0329712	MINNEAPOLIS	MN		12/28/2012		6,302,856	0	0	0	0	0	0	0	44,852	0	0	0
0329714	COLUMBUS	OH		02/08/2013		7,829,028	0	0	0	0	0	0	0	81,489	0	0	0
0329716	ANN ARBOR	MI		05/28/2013		5,111,203	0	0	0	0	0	0	0	150,187	0	0	0
0329717	LINCOLN	NE		07/16/2013		10,971,004	0	0	0	0	0	0	0	109,515	0	0	0
0329718	HUNTINGTON	NY		09/04/2013		3,732,567	0	0	0	0	0	0	0	103,900	0	0	0
0329721	FT WORTH	TX		02/21/2014		8,109,780	0	0	0	0	0	0	0	83,570	0	0	0
0329723	MADISON	WI		07/31/2014		5,735,407	0	0	0	0	0	0	0	35,124	0	0	0
0329725	ISSAQUAH	WA		06/08/2015		13,431,777	0	0	0	0	0	0	0	64,181	0	0	0
0329726	PHILADELPHIA	PA		06/01/2015		22,265,174	0	0	0	0	0	0	0	139,705	0	0	0
0329727	MORENO VALLEY	CA		07/09/2015		8,216,837	0	0	0	0	0	0	0	105,770	0	0	0
0329728	CHELMSFORD	MA		07/30/2015		9,632,232	0	0	0	0	0	0	0	61,060	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0329730	WAYZATA	MN		10/01/2015		11,030,275	0	0	0	0	0	0	0	135,329	0	0	0
0329733	ESTES PARK	CO		10/03/2016		8,485,898	0	0	0	0	0	0	0	163,919	0	0	0
0329734	EDINA	MN		10/14/2016		8,412,937	0	0	0	0	0	0	0	104,374	0	0	0
0329737	SEATTLE	WA		09/27/2016		18,446,272	0	0	0	0	0	0	0	97,705	0	0	0
0329739	PHOENIX	AZ		08/04/2017		16,885,592	0	0	0	0	0	0	0	126,798	0	0	0
0329740	HILLSBORO	OR		11/17/2017		10,706,824	0	0	0	0	0	0	0	70,738	0	0	0
0329741	SAN ANTONIO	TX		02/27/2018		5,786,495	0	0	0	0	0	0	0	69,596	0	0	0
0329744	THE COLONY	TX		06/14/2018		4,781,744	0	0	0	0	0	0	0	24,050	0	0	0
0329745	CARROLLTON	TX		06/15/2018		7,507,354	0	0	0	0	0	0	0	37,757	0	0	0
0329747	GRETNA	NE		02/07/2019		11,164,600	0	0	0	0	0	0	0	48,572	0	0	0
0329750	SAN DIEGO	CA		01/29/2019		18,916,302	0	0	0	0	0	0	0	84,369	0	0	0
0329752	OMAHA	NE		12/03/2019		15,924,655	0	0	0	0	0	0	0	83,676	0	0	0
0329755	OLIVETTE	MO		12/30/2020		10,500,000	0	0	0	0	0	0	0	53,095	0	0	0
0299999. Total - Mortgages With Partial Repayments						283,954,771	0	0	0	0	0	0	0	2,954,693	0	0	0
0599999. Total Mortgages						295,771,455	0	0	0	0	0	0	11,776,495	14,731,188	0	0	0

SCHEDULE BA - PART 2

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

1	2	Location 3	Location 4	5	6	7	8	9	10	11	12	13
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation and SVO Administrative Symbol/ Market Indicator	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made after Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated												
718600 00 0	A&M Capital Partners LP	Wilmington	DE	A&M Capital Partners LP	0.	12/31/2013	3	0	83,370	0	0	2.770
720500 00 8	Centerbridge Capital Ptner III	Wilmington	DE	Centerbridge Capital Ptner III	0.	05/21/2015	3	0	1,186,167	0	0	0.170
713500 00 7	LS Power Equity Partners II	Wilmington	DE	LS Power Equity Partners II	0.	02/02/2007	0	0	6,308	0	0	0.600
718900 00 4	LS Power Equity Ptners III	Wilmington	DE	LS Power Equity Ptners III	0.	03/11/2014	0	0	71,377	0	0	0.500
719700 00 7	North Haven Credit Ptners II	Wilmington	DE	North Haven Credit Ptners II	0.	12/01/2014	2	0	569,636	0	0	2.080
718400 00 5	Northstar Mezzanine Pters VI	Wilmington	DE	Northstar Mezzanine Pters VI	0.	11/26/2013	2	0	(24,774)	0	0	2.000
721400 00 0	TA Subordinated Debt FD IV	Wilmington	DE	TA Subordinated Debt FD IV	0.	02/22/2016	2	0	212,500	0	0	0.920
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated								0	2,104,584	0	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated												
000000 00 0	Tax Deferred Solutions LLC	Las Vegas	NV	Tax Deferred Solutions LLC	0.	05/04/2021	0	2,500,000	0	0	0	0.500
2599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated								2,500,000	0	0	0	XXX
4899999. Subtotal - Unaffiliated								2,500,000	2,104,584	0	0	XXX
5099999. Totals								2,500,000	2,104,584	0	0	XXX

SCHEDULE BA - PART 3

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

1	2	Location 3	Location 4	5	6	7	8	Changes in Book/Adjusted Carrying Value 9	10	11	12	13	14	15	16	17	18	19	20
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in 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 Common Stocks - Unaffiliated																			
718600 00 0	A&M Capital Partners LP	Wilmington	DE	Capital Distribution	12/31/2013	06/30/2021	192,195	0	0	0	0	0	0	192,195	0	0	0	0	192,195
720500 00 8	Centerbridge Capital Ptner III	Wilmington	DE	Capital Distribution	05/21/2015	04/27/2021	1,720,023	0	0	0	0	0	0	1,720,023	685,053	0	0	0	1,034,970
717800 00 7	Crescent Mezzanine Partners VI	Wilmington	DE	Capital Distribution	04/24/2013	05/13/2021	1,965,106	0	0	0	0	0	0	1,965,106	1,498,544	0	0	0	466,562
712400 00 1	GarMark Partners II	Wilmington	DE	Capital Distribution	07/18/2005	06/08/2021	18,964	0	0	0	0	0	0	18,964	0	0	0	0	18,964
713500 00 7	LS Power Equity Partners II	Wilmington	DE	Capital Distribution	02/02/2007	06/16/2021	137,248	0	0	0	0	0	0	137,248	130,548	0	0	0	6,700
718900 00 4	LS Power Equity Ptners III	Wilmington	DE	Capital Distribution	03/11/2014	06/14/2021	158,377	0	0	0	0	0	0	158,377	158,377	0	0	0	0
717400 00 6	MSouth Equity Partners II LP	Wilmington	DE	Capital Distribution	02/29/2012	04/16/2021	287,795	0	0	0	0	0	0	287,795	159,810	0	0	0	127,985
719700 00 7	North Haven Credit Ptners II	Wilmington	DE	Capital Distribution	12/01/2014	04/29/2021	2,734,513	0	0	0	0	0	0	2,734,513	2,099,035	0	0	0	635,478
714200 00 3	Northstar Mezzanine Partners V	Wilmington	DE	Capital Distribution	11/28/2007	05/26/2021	197,755	0	0	0	0	0	0	197,755	32,370	0	0	0	165,385
718400 00 5	Northstar Mezzanine Pters VI	Wilmington	DE	Capital Distribution	11/26/2013	06/01/2021	834,414	0	0	0	0	0	0	812,084	420,111	0	0	0	391,973

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
714600 00 4	Siguler Guff Distressed III	Wilmington	DE	Capital Distribution	04/08/2008	06/29/2021	38,470	0	0	0	0	0	0	38,470	7,945	0	0	0	30,525
716100 00 3	TA Subordinated Debt Fund III	Wilmington	DE	Capital Distribution	11/08/2010	05/06/2021	33,281	0	0	0	0	0	0	33,281	0	0	0	0	33,281
715900 00 7	TA XI	Wilmington	DE	Capital Distribution	07/30/2010	05/06/2021	1,006,941	0	0	0	0	0	0	1,006,941	209,531	0	0	0	797,410
721500 00 7	TA XII-A LP	Wilmington	DE	Capital Distribution	02/22/2016	05/07/2021	1,598,727	0	0	0	0	0	0	1,598,727	272,583	0	0	0	1,326,144
714500 00 6	TCW Crescent Mezzanine V	Wilmington	DE	Capital Distribution	03/20/2008	05/27/2021	716,567	0	0	0	0	0	0	716,567	76,830	0	0	0	639,737
714300 00 1	GS Mezzanine Partners V	George Town	KY1	Capital Distribution	11/30/2007	06/30/2021	13,918	0	0	0	0	0	0	13,918	0	0	0	0	13,918
705300 00 2	Sargasso Mutual Insurance Co	Hamilton	BE	Income Allocation	06/23/1986	06/30/2021	0	0	0	0	0	0	0	0	(176,968)	0	0	0	176,968
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated							11,654,294	0	0	0	0	0	0	11,631,964	5,573,769	0	0	0	6,058,195
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																			
716600 00 2	Siguler Guff Distressed RE Opportunities	Wilmington	DE	Capital Distribution	04/11/2011	06/30/2021	545,943	0	0	0	0	0	0	545,943	453,133	0	0	0	92,810
715100 00 4	Thor Urban Property Fund II	Winter Park	FL	Capital Distribution	10/30/2008	03/25/2021	341,677	0	0	0	0	0	0	341,677	341,677	0	0	0	0
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated							887,620	0	0	0	0	0	0	887,620	794,810	0	0	0	92,810
4899999. Subtotal - Unaffiliated							12,541,914	0	0	0	0	0	0	12,519,584	6,368,579	0	0	0	6,151,005
5099999. Totals							12,541,914	0	0	0	0	0	0	12,519,584	6,368,579	0	0	0	6,151,005

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
Bonds - U.S. Government									
38379C N6 9	Government National Mortgage A SERIES 20		06/01/2021	Interest Capitalization		267,829	267,829	0	1.A
38380B HG 3	GOVERNMENT NATIONAL MORTGAGE SERIES 2016		06/01/2021	Interest Capitalization		17,594	17,594	0	1.A
38380M LQ 2	Government National Mortgage A SERIES 20		06/01/2021	Interest Capitalization		20,000	20,000	0	1.A
38380U E4 1	GOVERNMENT NATIONAL MORTGAGE SERIES 2018		06/01/2021	Interest Capitalization		23,321	23,321	0	1.A
38380Y BZ 7	Government National Mortgage SERIES 2018		04/01/2021	Interest Capitalization		14,782	14,782	0	1.A
38382J WF 9	Government National Mortgage SERIES 2020		06/01/2021	Interest Capitalization		2,137	2,137	0	1.A
38382L UQ 2	Government National Mortgage A SERIES 20		06/01/2021	Interest Capitalization		127	127	0	1.A
38382L UR 0	Government National Mortgage A SERIES 20		06/01/2021	Interest Capitalization		108	108	0	1.A
38382N JR 9	Government National Mortgage A SERIES 20		06/01/2021	Interest Capitalization		198	198	0	1.A
0599999. Total - Bonds - U.S. Government						346,096	346,096	0	XXX
Bonds - U.S. Special Revenue and Special Assessment									
3136A8 SM 3	Federal Natl Mtg Assn SERIES 2012102 CLA		06/01/2021	Interest Capitalization		48,065	48,065	0	1.A
3136AK QA 4	FNR SERIES 201442 CLASS BZ 3.000% 07/2		06/01/2021	Interest Capitalization		26,232	26,232	0	1.A
3136B5 HK 4	Fannie mae SERIES 201935 CLASS LZ 3.00		06/01/2021	Interest Capitalization		16,163	16,163	0	1.A
3136BA SP 0	FANNIEMAE-ACES SERIES 2020M27 CLASS Z		06/01/2021	Interest Capitalization		67,728	67,728	0	1.A
3136BF EL 3	FANNIE MAE SERIES 20218 CLASS Z 0.750%		06/01/2021	Interest Capitalization		845	845	0	1.A
3137F9 6H 9	Freddie Mac SERIES 5072 CLASS Z 1.000%		06/01/2021	Interest Capitalization		489	489	0	1.A
3137F9 BD 2	Freddie Mac SERIES 5072 CLASS Z 1.000%		06/01/2021	Interest Capitalization		495	495	0	1.A
3137FJ AX 7	FREDDIE MAC SERIES 4832 CLASS DZ 4.500		06/01/2021	Interest Capitalization		63,453	63,453	0	1.A
3137FK 7K 6	FREDDIE MAC SERIES 4849 CLASS ZJ 4.500		06/01/2021	Interest Capitalization		18,810	18,810	0	1.A
3137FK SD 9	FREDDIE MAC SERIES 4857 CLASS ZB 4.500		06/01/2021	Interest Capitalization		12,493	12,493	0	1.A
35563P KK 4	Freddie Mac - SCRT SERIES 20192 CLASS MZ		06/01/2021	Interest Capitalization		28,151	28,151	0	1.A
686515 AA 5	ORLANDO HEALTH OBL GRP 4.416% 10/01/44		06/23/2021	JP Morgan		1,418,030	1,160,000	11,953	1.F FE
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments						1,700,954	1,442,924	11,953	XXX
Bonds - Industrial and Miscellaneous									
018522 K# 8	Allete 4.070% 04/16/48		05/24/2021	Direct-Private Placement		4,373,040	4,000,000	30,299	1.F
03115A AC 7	AMFAM HOLDINGS INC 3.833% 03/11/51		04/26/2021	Morgan Stanley DWD		1,045,900	1,000,000	4,898	2.B FE
037389 AU 7	Aon Corp 6.250% 09/30/40		04/26/2021	Goldman Sachs & Company		984,767	700,000	3,281	2.A FE
03836W AC 7	Aqua America Inc 4.276% 05/01/49		04/13/2021	Seaport Group		1,140,670	1,000,000	19,480	2.B FE
06849R AC 6	BARRICK NA FINANCE LLC 7.500% 09/15/38		04/23/2021	Jefferies & Co		618,264	422,000	3,693	2.A FE
092113 AS 8	BLACK HILLS CORP 3.875% 10/15/49		04/23/2021	Various		1,564,885	1,490,000	1,925	2.A FE
09256B AG 2	BLACKSTONE HOLDINGS FINA 5.000% 06/15/		05/17/2021	Various		4,574,010	3,600,000	72,361	1.E FE
099724 AH 9	Borg Warner 4.375% 03/15/45		05/21/2021	Sumridge Partners		641,236	582,000	4,951	2.B FE
126650 CZ 1	CVS Health Corp 5.050% 03/25/48		04/23/2021	Barclays Capital		2,500,240	2,000,000	8,978	2.B FE
141781 BF 0	Cargill Inc 4.760% 11/23/45		05/26/2021	Seaport Group		3,811,140	3,000,000	1,587	1.F FE
20035A AA 2	COMED FINANCING III 6.350% 03/15/33		04/01/2021	Seaport Group		1,192,500	1,000,000	3,704	2.B FE
224044 BR 7	Cox Communications Inc 6.450% 12/01/36		05/17/2021	Goldman Sachs & Company		223,030	168,000	5,087	2.B FE
224399 AT 2	Crane Co 4.200% 03/15/48		06/16/2021	Various		3,195,400	3,000,000	28,817	2.B FE
22822V AM 3	Crown Castle International Cor 5.200%		04/26/2021	Barclays Capital		5,100,235	4,065,000	42,276	2.C FE
237194 AM 7	Darden Restaurants Inc 4.550% 02/15/48		06/09/2021	Various		1,678,990	1,500,000	19,085	2.C FE
24617# AD 3	DELAWARE NORTH COMPANIES INC SERIES B		04/05/2021	Direct-Private Placement		800,000	800,000	0	2.B PL
24703T AA 4	DELL INT LLC/EMC CORP 5.450% 06/15/23		06/22/2021	Tax Free Exchange		2,999,615	3,000,000	0	2.C FE
24703T AD 8	DELL INT LLC/EMC CORP 6.020% 06/15/26		06/22/2021	Tax Free Exchange		8,877,349	8,500,000	0	2.C FE
276480 AC 4	EASTERN GAS TRAN 4.600% 12/15/44		06/30/2021	Tax Free Exchange		1,009,357	1,000,000	0	2.A FE

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
276480 AE 0	EASTERN GAS TRAN 4.800% 11/01/43		06/30/2021	Tax Free Exchange		5,831,249	5,500,000	0	1.G FE
276480 AJ 9	EASTERN GAS TRAN EASTERN GAS TRANSMISSIO		06/30/2021	Tax Free Exchange		2,996,806	3,000,000	0	1.G FE
278642 AF 0	EBay Inc 4.000% 07/15/42		04/13/2021	Pierpont		1,069,300	1,000,000	10,000	2.A FE
29736R AF 7	ESTEE LAUDER CO INC 3.700% 08/15/42		05/20/2021	US Bancorp Piper Jaffrey		618,194	575,000	5,851	1.E FE
33939H AB 5	FLEX INTERMEDIATE HOLDCO 4.317% 12/30/		05/24/2021	RBC Capital Markets		2,999,850	3,000,000	0	2.C FE
35908M AA 8	Frontier Communications 5.875% 11/01/2		05/04/2021	Taxable Exchange		410,141	410,141	0	5.A FE
404119 CB 3	HCA Inc 3.500% 07/15/51		06/21/2021	Bank of America		1,990,020	2,000,000	0	2.C FE
444859 BG 6	HUMANA INC 4.800% 03/15/47		04/13/2021	Morgan Stanley DWD		1,819,005	1,500,000	6,000	2.C 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
521615 AA 2	LEA POWER PARTNERS LLC 6.595% 06/15/33		05/27/2021	Seaport Group		2,663,904	2,495,460	38,858	3.A FE
56585A AM 4	MARATHON PETROLEUM CORP 5.850% 12/15/4		04/23/2021	Seaport Group		2,467,780	2,000,000	42,900	2.B FE
582834 AP 2	Mead Corp 7.550% 03/01/47		06/08/2021	Hilltop		3,293,053	2,182,000	45,304	2.B FE
609207 AP 0	Mondelez International Inc 4.625% 05/0		06/22/2021	FIFTH THIRD BANK		2,558,409	2,100,000	12,680	2.B FE
680223 AL 8	OLD REPUBLIC INTL CORP 3.850% 06/11/51		06/08/2021	Morgan Stanley DWD		1,998,580	2,000,000	0	2.B FE
707631 AA 5	PENN STATE HEALTH 3.806% 11/01/49		06/23/2021	JP Morgan		2,786,175	2,500,000	14,273	1.E FE
74456Q AU 0	Public Services Electric & Gas 5.375%		04/01/2021	Daiwa Capital Markets		321,840	250,000	5,748	1.E FE
74456Q BM 7	Public Services Electric & Gas 4.050%		05/14/2021	Mesirow Capital Markets		786,464	700,000	1,339	1.F FE
87264A AZ 8	T-MOBILE USA INC 4.500% 04/15/50		04/27/2021	Jefferies & Co		1,140,230	1,000,000	1,750	2.C FE
893521 AB 0	TRANSATLANTIC HOLDINGS 8.000% 11/30/39		04/23/2021	Goldman Sachs & Company		259,112	170,000	5,553	2.A FE
906548 CH 3	Union Elec Co 8.450% 03/15/39		05/28/2021	Various		10,411,428	6,145,000	110,586	1.F FE
92345Y AE 6	Verisk Analytics Inc 5.500% 06/15/45		04/26/2021	JP Morgan		1,222,332	925,000	18,654	2.B FE
949746 RF 0	Wells Fargo Company 5.606% 01/15/44		04/13/2021	Morgan Stanley DWD		1,295,180	1,000,000	14,015	2.B FE
96950F AK 0	Williams Partners LP 5.800% 11/15/43		04/23/2021	Susquehanna Intl		1,429,453	1,138,000	29,702	2.B FE
97068L AB 4	WILLIS-KNIGHTON MED CTR 3.065% 03/01/5		06/23/2021	RBC Capital Markets		6,910,820	7,000,000	80,456	1.F FE
976843 BJ 0	Wisconsin Pub Svc Corp 4.752% 11/01/44		05/26/2021	US Bancorp Piper Jaffrey		858,962	680,000	2,334	1.F 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
13645R AX 2	Canadian Pacific RR Co 6.125% 09/15/15	A	05/25/2021	Seaport Group		1,497,870	1,000,000	12,931	2.A FE
775109 AL 5	Rogers Communications 7.500% 08/15/38	A	06/21/2021	Various		935,926	618,000	16,051	2.A FE
775109 BN 0	Rogers Communications 4.350% 05/01/49	A	05/20/2021	Various		4,124,025	3,676,000	64,229	2.A FE
21684A AB 2	COOPERATIEVE RABOBANK UA 5.750% 12/01/	D	05/24/2021	Bank of America		1,362,260	1,000,000	27,792	2.A FE
404280 AH 2	HSBC HOLDINGS PLC 6.500% 09/15/37	D	04/23/2021	Goldman Sachs & Company		2,716,640	2,000,000	15,167	2.A FE
46653K AB 4	JAB HOLDINGS BV 3.750% 05/28/51	D	05/25/2021	Bank of America		994,470	1,000,000	0	2.B FE
50220P AE 3	LSEGA FINANCING PLC 3.200% 04/06/41	D	04/08/2021	Daiwa Capital Markets		1,004,770	1,000,000	533	1.G FE
53944Y AE 3	LLOYDS BANKING GROUP PLC 4.344% 01/09/	D	05/24/2021	Morgan Stanley DWD		1,116,594	1,000,000	16,531	2.A FE
632525 AW 1	NATIONAL AUSTRALIA BANK 2.648% 01/14/4	D	04/13/2021	Various		1,798,820	2,000,000	13,166	2.A FE
74977R CM 4	RABOBANK NEDERLAND 5.800% 09/30/10	D	06/15/2021	Seaport Group		5,107,307	3,386,000	42,005	1.D FE
83614X AY 7	Sound Point CLO LTD SERIES 20201A CLASS	D	06/29/2021	Citigroup Global		2,000,000	2,000,000	0	1.F FE
85917P AB 3	Steris PLC 3.750% 03/15/51	D	06/02/2021	Various		2,038,330	2,000,000	7,917	2.B FE
86964W AB 8	SUZANO AUSTRIA GMBH 7.000% 03/16/47	D	04/26/2021	Morgan Stanley DWD		1,966,250	1,500,000	11,958	2.C FE
92858R AA 8	VMED O2 UK FINANCING I 4.250% 01/31/31	D	04/26/2021	Citigroup Global		490,625	500,000	12,632	3.C FE
98420E AD 7	XLIT LTD 5.500% 03/31/45	D	04/26/2021	Various		3,279,635	2,500,000	7,715	2.A FE
Y7563* AC 1	SEASPAN HOLDCO III LTD SERIES C 4.060%	D	05/21/2021	Direct-Private Placement		1,000,000	1,000,000	0	2.C PL
3899999. Total - Bonds - Industrial and Miscellaneous						138,469,307	118,277,601	979,036	XXX

Bonds - Hybrid Securities

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
539439 AN 9	Lloyds TSB Group PLC 5.300% 12/01/45	D	06/02/2021	Various		5,079,010	4,000,000	64,778	2.A FE
4899999. Total - Bonds - Hybrid Securities						5,079,010	4,000,000	64,778	XXX
Bonds - Unaffiliated Bank Loans									
51932* AB 2	4Wall Entertainm LAV GEAR 5.646% 10/31		06/01/2021	Direct-Private Placement		29,963	29,963	0	5.A PL
51932* AC 0	4Wall Entertainm LAV GEAR 5.646% 10/31		06/01/2021	Direct-Private Placement		6,709	6,709	0	4.B FE
8299999. Total - Bonds - Unaffiliated Bank Loans						36,672	36,672	0	XXX
8399997. Total - Bonds - Part 3						145,632,039	124,103,293	1,055,767	XXX
8399999. Total - Bonds						145,632,039	124,103,293	1,055,767	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded									
35909D 10 9	Frontier Communications		05/04/2021	Taxable Exchange	133,650.000	3,601,868	XXX	0	XXX
98980F 10 4	ZoomInfo Technologies Inc		05/06/2021	Direct	11,350.000	571,473	XXX	0	XXX
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						4,173,341	XXX	0	XXX
Common Stocks - Mutual Funds									
024071 81 3	American Funds American Balance		06/30/2021	Prudential Securities Inc	11,632.620	376,110	XXX	0	0.
06828M 87 6	Baron Funds Emerging Markets Institution		06/30/2021	Prudential Securities Inc	2,815.680	54,228	XXX	0	0.
233203 84 3	DFA US TARGETED VALUE Small Cap I		06/30/2021	Prudential Securities Inc	8,900.720	416,875	XXX	0	0.
277907 70 5	Eaton Vance Inc Inc Fd Bostn-R6		06/30/2021	Prudential Securities Inc	493.690	2,776	XXX	0	0.
298706 82 1	American Funds Europacific growth fund		06/30/2021	Prudential Securities Inc	12,847.410	919,223	XXX	0	0.
411512 52 8	Harbor Funds Capital Appreciation		06/25/2021	Prudential Securities Inc	1,141.530	122,297	XXX	0	0.
55273H 35 3	MFS Value Fund R6		06/30/2021	Prudential Securities Inc	639.520	32,136	XXX	0	0.
89154Q 27 3	Touchstone Funds Large Cap Focused Fund		06/23/2021	Prudential Securities Inc	5,922.050	338,077	XXX	0	0.
921909 78 4	Vanguard Total Intl Stock Inde		06/30/2021	Prudential Securities Inc	489.860	68,453	XXX	0	0.
921937 60 3	Vanguard Total Bond Market Ind		06/30/2021	Prudential Securities Inc	124.020	1,400	XXX	0	0.
922040 10 0	Vanguard Institutional Index I		06/30/2021	Prudential Securities Inc	352.990	128,394	XXX	0	0.
922908 88 4	Vanguard Extended Market Index		06/30/2021	Prudential Securities Inc	1,025.020	139,282	XXX	0	0.
957663 66 9	Western Asset Funds Core Plus Bond I		06/30/2021	Prudential Securities Inc	2,049.130	24,769	XXX	0	0.
9499999. Total - Common Stocks - Mutual Funds						2,624,020	XXX	0	XXX
9799997. Total - Common Stocks - Part 3						6,797,361	XXX	0	XXX
9799999. Total - Common Stocks						6,797,361	XXX	0	XXX
9899999. Total - Preferred and Common Stocks						6,797,361	XXX	0	XXX
9999999. Total - Bonds, Preferred and Common Stocks						152,429,400	XXX	1,055,767	XXX

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 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
Bonds - U.S. Government																					
36194S PD 4	Government National Mortgage A AU4920	..	06/01/2021.	Paydown		44,873	44,873	45,701	45,566	0	(693)	0	(693)	0	44,873	0	0	0	565	09/15/2041.	1.A
3620A7 ZK 4	Government National Mortgage A 721746.	..	06/01/2021.	Paydown		114,175	114,175	119,411	119,283	0	(5,108)	0	(5,108)	0	114,175	0	0	0	1,775	08/15/2040.	1.A
36225A WN 6	Government Natl Mtg Assn Pool 780653 6	..	06/01/2021.	Paydown		5,786	5,786	5,763	5,767	0	18	0	18	0	5,786	0	0	0	155	10/15/2027.	1.A
36241L UE 4	Government National Mortgage A GN 783281	..	06/01/2021.	Paydown		270,745	270,745	288,936	288,052	0	(17,307)	0	(17,307)	0	270,745	0	0	0	5,212	07/15/2040.	1.A
38373M 4Z 0	Government Natl Mtg Assn SERIES 20093 CL	..	06/01/2021.	Paydown		0	0	1,209	1,094	0	(1,094)	0	(1,094)	0	0	0	0	0	75	10/16/2048.	1.A
38374E DL 8	Government Natl Mtg Assn REMIC Ser 200	..	06/01/2021.	Paydown		152,149	152,149	153,433	152,288	0	(139)	0	(139)	0	152,149	0	0	0	3,507	11/16/2033.	1.A
38374N HE 0	Government Natl Mtg Assn REMIC Ser 200	..	06/01/2021.	Paydown		569,481	569,481	582,645	573,492	0	(4,010)	0	(4,010)	0	569,481	0	0	0	15,566	06/20/2036.	1.A
38374U AR 2	Government Natl Mtg Assn REMIC Ser 200	..	06/01/2021.	Paydown		2,042,982	2,042,982	2,038,513	2,038,236	0	4,745	0	4,745	0	2,042,982	0	0	0	37,697	03/20/2039.	1.A
38374U WN 7	Government Natl Mtg Assn REMIC Ser 200	..	06/01/2021.	Paydown		232,808	232,808	230,727	231,426	0	1,382	0	1,382	0	232,808	0	0	0	4,842	06/20/2039.	1.A
38374X TY 1	Government National Mortgage A REMIC Se	..	06/01/2021.	Paydown		147,802	147,802	147,340	147,420	0	381	0	381	0	147,802	0	0	0	2,797	04/20/2039.	1.A
38375D Z7 6	Government Natl Mtg Assn REMIC Ser 200	..	06/01/2021.	Paydown		1,490,009	1,490,009	1,469,056	1,483,505	0	6,504	0	6,504	0	1,490,009	0	0	0	29,225	07/16/2039.	1.A
38376J DQ 4	Government Natl Mtg Assn REMIC Ser 200	..	06/01/2021.	Paydown		311,435	311,435	301,557	309,345	0	2,090	0	2,090	0	311,435	0	0	0	5,132	09/16/2024.	1.A
38380Y BZ 7	Government National Mortgage SERIES 2018	..	06/01/2021.	Paydown		126,781	126,781	126,033	125,871	0	489	0	489	0	126,781	0	0	0	954	08/20/2048.	1.A
38381V BT 6	GOVERNMENT NATIONAL MORTGAGE SERIES 2019	..	06/16/2021.	Paydown		1,412,641	1,412,641	1,411,979	1,412,163	0	478	0	478	0	1,412,641	0	0	0	3,332	04/16/2049.	1.A
912828 WN 6	United States Treasury 2.000% 05/31/21.	..	05/31/2021.	Maturity		675,000	675,000	694,564	676,634	0	(1,634)	0	(1,634)	0	675,000	0	0	0	6,750	05/31/2021.	1.A
0599999.	Total - Bonds - U.S. Government					7,596,667	7,596,667	7,616,867	7,610,142	0	(13,898)	0	(13,898)	0	7,596,667	0	0	0	117,584	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
31283G 3V 7	6	..	06/01/2021.	Paydown		1,495	1,495	1,522	1,502	0	(7)	0	(7)	0	1,495	0	0	0	45	04/01/2026.	1.A
3128M7 T9 7	FREDDIE MAC G05676 4.000% 11/01/39	..	06/01/2021.	Paydown		815,092	815,092	852,281	849,704	0	(34,612)	0	(34,612)	0	815,092	0	0	0	13,465	11/01/2039.	1.A
3128M8 FH 2	FREDDIE MAC G06168 3.500% 11/01/40	..	06/01/2021.	Paydown		1,110,353	1,110,353	1,082,767	1,084,240	0	26,113	0	26,113	0	1,110,353	0	0	0	15,583	11/01/2040.	1.A
3128M9 CN 0	FREDDIE MAC G06977 3.000% 04/01/42	..	06/01/2021.	Paydown		600,975	600,975	613,652	612,960	0	(11,985)	0	(11,985)	0	600,975	0	0	0	7,091	04/01/2042.	1.A
3128MJ VM 9	3.0	..	06/01/2021.	Paydown		37,445	37,445	38,328	38,285	0	(841)	0	(841)	0	37,445	0	0	0	456	12/01/2044.	1.A
3128S2 RN 3	FREDDIE MAC T61393 3.000% 10/01/42	..	06/01/2021.	Paydown		24,620	24,620	25,293	25,123	0	(504)	0	(504)	0	24,620	0	0	0	308	10/01/2042.	1.A
3128S2 SG 7	FREDDIE MAC T61419 3.000% 11/01/42	..	06/01/2021.	Paydown		492,426	492,426	505,891	505,327	0	(12,901)	0	(12,901)	0	492,426	0	0	0	6,152	11/01/2042.	1.A
3128S2 SH 5	FREDDIE MAC T61420 3.000% 11/01/42	..	06/01/2021.	Paydown		196,020	196,020	201,380	201,151	0	(5,132)	0	(5,132)	0	196,020	0	0	0	2,567	11/01/2042.	1.A
31292S A3 4	FREDDIE MAC C09026 2.500% 01/01/43	..	06/01/2021.	Paydown		343,492	343,492	340,272	340,434	0	3,058	0	3,058	0	343,492	0	0	0	3,535	01/01/2043.	1.A
312931 A6 5	FREDDIE MAC A84529 4.500% 02/01/39	..	06/01/2021.	Paydown		168,014	168,014	163,813	164,190	0	3,824	0	3,824	0	168,014	0	0	0	3,567	02/01/2039.	1.A
312933 A7 9	FREDDIE MAC A86330 4.500% 05/01/39	..	06/01/2021.	Paydown		226,906	226,906	221,233	221,574	0	5,332	0	5,332	0	226,906	0	0	0	3,880	05/01/2039.	1.A
3132GR HF 1	FREDDIE MAC Q06230 3.500% 02/01/42	..	06/01/2021.	Paydown		655,556	655,556	679,832	678,641	0	(23,084)	0	(23,084)	0	655,556	0	0	0	8,571	02/01/2042.	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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
3132GS TW 9	FREDDIE MAC Q07465 3.500% 04/01/42	..	06/01/2021.	Paydown		824,311	824,311	850,844	849,372	0	(25,060)	0	(25,060)	0	824,311	0	0	0	11,426	04/01/2042.	1.A
3132J6 GQ 1	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
3136AC 7M 7	FANNIEMAE-ACES SERIES 2013M6 CLASS (CMBS	..	06/01/2021.	Paydown		145,067	145,067	148,029	147,394	0	(2,327)	0	(2,327)	0	145,067	0	0	0	2,095	02/25/2043.	1.A
3136AX NU 5	FANNIE MAE SERIES 201757 CLASS FA 0.49	..	06/25/2021.	Paydown		639,055	639,055	635,860	636,328	0	2,727	0	2,727	0	639,055	0	0	0	1,390	08/25/2057.	1.A
3136B3 4D 9	FANNIE MAE SERIES 20199 CLASS GF 0.546	..	06/25/2021.	Paydown		773,995	773,995	772,846	773,301	0	694	0	694	0	773,995	0	0	0	1,725	03/25/2049.	1.A
3136B3 N2 2	FANNIE MAE SERIES 201910 CLASS F 0.546	..	06/25/2021.	Paydown		1,687,998	1,687,998	1,685,624	1,686,439	0	1,559	0	1,559	0	1,687,998	0	0	0	3,954	03/25/2049.	1.A
3136B4 VX 3	Fannie mae SERIES 201926 CLASS FM 0.54	..	06/25/2021.	Paydown		623,624	623,624	622,844	623,107	0	517	0	517	0	623,624	0	0	0	1,434	06/25/2049.	1.A
3137A2 UN 9	Federal Home Ln Mtg Corp REMIC Ser 375	..	06/01/2021.	Paydown		466,850	466,850	442,633	460,579	0	6,272	0	6,272	0	466,850	0	0	0	7,753	11/15/2040.	1.A
3137AM M6 1	Federal Home Ln Mtg Corp REMIC Ser 402	..	06/01/2021.	Paydown		733,549	733,549	737,676	733,715	0	(166)	0	(166)	0	733,549	0	0	0	12,710	02/15/2042.	1.A
3137FL 2T 0	FREDDIE MAC SERIES 4863 CLASS EB 4.500	..	06/01/2021.	Paydown		693,372	693,372	734,243	716,998	0	(23,626)	0	(23,626)	0	693,372	0	0	0	14,763	03/15/2049.	1.A
3137FL LV 4	FREDDIE MAC SERIES 4869 CLASS NB 4.500	..	06/01/2021.	Paydown		1,610,292	1,610,292	1,701,375	1,660,770	0	(50,477)	0	(50,477)	0	1,610,292	0	0	0	29,369	01/15/2049.	1.A
3137FL YN 8	FREDDIE MAC SERIES KF61 CLASS A 0.626%	..	06/25/2021.	Paydown		2,026	2,026	2,026	2,026	0	0	0	0	0	2,026	0	0	0	6	03/25/2029.	1.A
31384U WS 9	Federal Natl Mtg Assn Pool 534457 6.50.	..	06/01/2021.	Paydown		14,571	14,571	14,605	14,545	0	25	0	25	0	14,571	0	0	0	395	10/01/2028.	1.A
3138EK RA 5	Fannie Mae AL3180 3.000% 01/01/43	..	06/01/2021.	Paydown		334,630	334,630	329,663	329,966	0	4,664	0	4,664	0	334,630	0	0	0	3,983	01/01/2043.	1.A
3138EP QJ 6	FNMA AL 6756 3.901% 03/01/45	..	06/01/2021.	Paydown		50,350	50,350	54,882	54,124	0	(3,774)	0	(3,774)	0	50,350	0	0	0	826	03/01/2045.	1.A
3138L6 4X 3	Fannie Mae AM6237 4.150% 07/01/44	..	06/01/2021.	Paydown		35,577	35,577	37,128	36,840	0	(1,263)	0	(1,263)	0	35,577	0	0	0	621	07/01/2044.	1.A
3138L6 5P 9	Fannie Mae 4.130% 07/01/44	..	06/01/2021.	Paydown		28,982	28,982	32,225	31,662	0	(2,680)	0	(2,680)	0	28,982	0	0	0	499	07/01/2044.	1.A
3138L7 AD 8	Fannie Mae 3.750% 08/01/34	..	06/01/2021.	Paydown		38,248	38,248	38,750	38,581	0	(333)	0	(333)	0	38,248	0	0	0	603	08/01/2034.	1.A
3138L7 W2 8	Fannie Mae 4.090% 11/01/39	..	06/01/2021.	Paydown		17,653	17,653	19,222	18,892	0	(1,240)	0	(1,240)	0	17,653	0	0	0	304	11/01/2039.	1.A
3138L8 W8 3	FNMA 3.410% 01/01/32	..	06/01/2021.	Paydown		18,994	18,994	19,836	19,550	0	(557)	0	(557)	0	18,994	0	0	0	272	01/01/2032.	1.A
3138LH 5J 9	Fannie mae AN5348 3.700% 04/01/47	..	06/01/2021.	Paydown		41,291	41,291	41,601	41,569	0	(278)	0	(278)	0	41,291	0	0	0	643	04/01/2047.	1.A
3138LK UP 0	Fannie mae AN6889 3.390% 12/01/45	..	06/01/2021.	Paydown		16,970	16,970	16,319	16,368	0	602	0	602	0	16,970	0	0	0	242	12/01/2045.	1.A
3138M0 BE 9	Fannie Mae AO8136 3.000% 08/01/42	..	06/01/2021.	Paydown		425,829	425,829	436,807	436,341	0	(10,512)	0	(10,512)	0	425,829	0	0	0	4,972	08/01/2042.	1.A
3138NY W3 5	Fannie Mae AR2465 2.500% 01/01/43	..	06/01/2021.	Paydown		516,958	516,958	522,450	522,143	0	(5,186)	0	(5,186)	0	516,958	0	0	0	5,105	01/01/2043.	1.A
3138W1 F4 4	Fannie Mae AR3786 3.000% 02/01/43	..	06/01/2021.	Paydown		111,385	111,385	109,227	109,340	0	2,045	0	2,045	0	111,385	0	0	0	1,497	02/01/2043.	1.A
3138Y1 6W 0	Fannie mae pool 4.500% 10/01/44	..	06/01/2021.	Paydown		114,367	114,367	124,749	124,050	0	(9,684)	0	(9,684)	0	114,367	0	0	0	2,046	10/01/2044.	1.A
31392G DB 8	Federal Natl Mtg Assn REMIC Ser 2002-8	..	06/01/2021.	Paydown		5,531	5,531	5,668	5,616	0	(85)	0	(85)	0	5,531	0	0	0	142	12/25/2032.	1.A
31392U RR 7	Federal Home Ln Mtg Corp REMIC Ser 250	..	06/01/2021.	Paydown		63,471	63,471	64,721	64,220	0	(749)	0	(749)	0	63,471	0	0	0	1,539	09/15/2032.	1.A
31393C PX 5	Federal Natl Mtg Assn REMIC Ser 2003-5	..	06/01/2021.	Paydown		117,424	117,424	117,791	117,300	0	124	0	124	0	117,424	0	0	0	2,759	06/25/2033.	1.A
31394B 5Q 3	Federal Natl Mtg Assn REMIC Ser 2005-7	..	06/01/2021.	Paydown		484,032	484,032	474,896	478,410	0	5,622	0	5,622	0	484,032	0	0	0	12,291	02/25/2035.	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 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
31394D YS 3	Federal Natl Mtg Assn REMIC Ser 2005-5		06/01/2021.	Paydown		804,809	804,809	804,934	802,963	0	1,846	0	1,846	0	804,809	0	0	0	18,444	05/25/2035.	1.A
31394L JD 5	Federal Home Ln Mtg Corp SERIES 2691 CLA		06/01/2021.	Paydown		134,561	134,561	134,002	133,984	0	577	0	577	0	134,561	0	0	0	2,390	10/15/2033.	1.A
31394R LB 3	Federal Home Ln Mtg Corp REMIC Ser 275		06/01/2021.	Paydown		476,755	476,755	472,458	474,077	0	2,678	0	2,678	0	476,755	0	0	0	10,277	02/15/2034.	1.A
31395B DF 7	Federal Natl Mtg Assn REMIC Ser 2006-9		06/01/2021.	Paydown		93,171	93,171	89,182	90,093	0	3,078	0	3,078	0	93,171	0	0	0	2,163	03/25/2036.	1.A
31395D BL 2	Federal Natl Mtg Assn REMIC Ser 2006-4		06/01/2021.	Paydown		131,264	131,264	129,090	130,055	0	1,209	0	1,209	0	131,264	0	0	0	3,307	05/25/2036.	1.A
31395D SY 6	Federal Natl Mtg Assn REMIC Ser 2006-3		06/01/2021.	Paydown		66,711	66,711	65,679	65,910	0	800	0	800	0	66,711	0	0	0	1,746	05/25/2036.	1.A
31395E UL 9	Federal Home Ln Mtg Corp REMIC Ser 284		06/01/2021.	Paydown		35,020	35,020	35,549	35,448	0	(428)	0	(428)	0	35,020	0	0	0	880	08/15/2034.	1.A
31395J ZL 3	Federal Home Ln Mtg Corp REMIC Ser 289		06/01/2021.	Paydown		227,617	227,617	230,747	228,532	0	(914)	0	(914)	0	227,617	0	0	0	4,603	11/15/2034.	1.A
31395N Y2 7	Federal Natl Mtg Assn REMIC Ser 2006-5		06/01/2021.	Paydown		62,986	62,986	64,758	64,218	0	(1,232)	0	(1,232)	0	62,986	0	0	0	1,705	07/25/2036.	1.A
31395P WU 2	Federal Home Ln Mtg Corp REMIC Ser 295		06/01/2021.	Paydown		387,153	387,153	387,213	386,674	0	479	0	479	0	387,153	0	0	0	8,599	03/15/2035.	1.A
31395V GT 0	Federal Home Ln Mtg Corp REMIC Ser 298		06/01/2021.	Paydown		171,669	171,669	172,420	171,594	0	75	0	75	0	171,669	0	0	0	3,894	06/15/2035.	1.A
31395W MR 5	Federal Home Ln Mtg Corp REMIC Ser 300		06/01/2021.	Paydown		276,253	276,253	280,051	277,512	0	(1,259)	0	(1,259)	0	276,253	0	0	0	5,338	07/15/2035.	1.A
31395X N4 3	Federal Home Ln Mtg Corp REMIC Ser 301		06/01/2021.	Paydown		174,890	174,890	173,086	174,049	0	841	0	841	0	174,890	0	0	0	3,522	08/15/2035.	1.A
31396F G4 9	Federal Home Ln Mtg Corp REMIC Ser 306		06/01/2021.	Paydown		265,022	265,022	254,242	254,266	0	10,755	0	10,755	0	265,022	0	0	0	4,429	11/15/2035.	1.A
31396J 2V 6	Federal Home Ln Mtg Corp REMIC Ser 312		06/01/2021.	Paydown		260,447	260,447	256,617	258,187	0	2,261	0	2,261	0	260,447	0	0	0	6,708	03/15/2036.	1.A
31396K FU 1	Federal Natl Mtg Assn REMIC Ser 2006-7		06/01/2021.	Paydown		198,399	198,399	202,221	199,190	0	(792)	0	(792)	0	198,399	0	0	0	5,371	08/25/2036.	1.A
31396K G4 8	Federal Natl Mtg Assn REMIC Ser 2006-8		04/01/2021.	Paydown		25,268	25,268	25,431	25,295	0	(27)	0	(27)	0	25,268	0	0	0	547	09/25/2036.	1.A FE
31396K G4 8	Federal Natl Mtg Assn REMIC Ser 2006-8		06/01/2021.	Paydown		58,537	58,537	58,915	58,600	0	(64)	0	(64)	0	58,537	0	0	0	1,867	09/25/2036.	1.A
31396K L3 4	Federal Natl Mtg Assn REMIC Ser 2006-8		06/01/2021.	Paydown		7,349	7,349	7,514	7,440	0	(91)	0	(91)	0	7,349	0	0	0	199	09/25/2036.	1.A
31396L CS 7	Federal Natl Mtg Assn REMIC Ser 2006-9		06/01/2021.	Paydown		94,774	94,774	96,070	95,638	0	(864)	0	(864)	0	94,774	0	0	0	2,566	10/25/2046.	1.A
31396P K7 5	Federal Natl Mtg Assn REMIC Ser 2007-1		06/01/2021.	Paydown		4,555	4,555	4,538	4,537	0	19	0	19	0	4,555	0	0	0	123	08/25/2036.	1.A
31396Q Q9 3	Federal Natl Mtg Assn REMIC Ser 2009-6		06/01/2021.	Paydown		218,751	218,751	206,173	212,880	0	5,871	0	5,871	0	218,751	0	0	0	3,628	09/25/2029.	1.A
31396T SL 8	Federal Home Ln Mtg Corp REMIC Ser 317		06/01/2021.	Paydown		162,371	162,371	161,914	161,936	0	434	0	434	0	162,371	0	0	0	3,601	06/15/2036.	1.A
31396T UC 5	Federal Home Ln Mtg Corp REMIC Ser 317		06/01/2021.	Paydown		495,373	495,373	497,308	495,307	0	66	0	66	0	495,373	0	0	0	12,248	06/15/2036.	1.A
31396V X9 4	Federal Natl Mtg Assn REMIC Ser 2007-3		06/01/2021.	Paydown		55,951	55,951	52,542	54,452	0	1,499	0	1,499	0	55,951	0	0	0	1,497	05/25/2037.	1.A
31396W UB 0	Federal Natl Mtg Assn REMIC Ser 2007-6		06/01/2021.	Paydown		57,349	57,349	53,790	55,743	0	1,606	0	1,606	0	57,349	0	0	0	1,471	07/25/2037.	1.A
31396X HW 7	Federal Natl Mtg Assn REMIC Ser 2007-7		06/01/2021.	Paydown		130,171	130,171	127,425	128,737	0	1,433	0	1,433	0	130,171	0	0	0	3,130	08/25/2037.	1.A
31397A 6C 2	Federal Home Ln Mtg Corp REMIC Ser 3209		06/01/2021.	Paydown		159,160	159,160	153,507	156,380	0	2,780	0	2,780	0	159,160	0	0	0	3,269	08/15/2036.	1.A

SCHEDULE D - PART 4

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

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31397H ZK 7	Federal Home Ln Mtg Corp REMIC Ser 332	..	06/01/2021.	Paydown		629,687	629,687	631,163	629,470	0	218	0	218	0	629,687	0	0	0	16,819	06/15/2037.	1.A
31397L C8 0	Federal Natl Mtg Assn REMIC Ser 2008-5	..	06/01/2021.	Paydown		315,697	315,697	299,098	306,829	0	8,868	0	8,868	0	315,697	0	0	0	7,703	03/25/2038.	1.A
31397P V3 1	Federal Home Ln Mtg Corp REMIC Ser 340	..	06/01/2021.	Paydown		126,859	126,859	126,304	126,270	0	590	0	590	0	126,859	0	0	0	2,232	01/15/2038.	1.A
31397Q W5 3	Federal Natl Mtg Assn REMIC Ser 2010-1	..	06/01/2021.	Paydown		915,026	915,026	909,307	911,544	0	3,482	0	3,482	0	915,026	0	0	0	15,024	01/25/2031.	1.A
31397R ZH 2	Federal Home Ln Mtg Corp REMIC Ser 344	..	06/01/2021.	Paydown		182,099	182,099	174,132	178,075	0	4,023	0	4,023	0	182,099	0	0	0	3,411	04/15/2038.	1.A
31398F 5C 1	Federal Home Ln Mtg Corp REMIC Ser 200	..	06/01/2021.	Paydown		109,676	109,676	104,466	107,769	0	1,906	0	1,906	0	109,676	0	0	0	2,002	10/25/2039.	1.A
31398K KJ 8	Federal Home Ln Mtg Corp REMIC Ser 3591	..	06/01/2021.	Paydown		182,928	182,928	179,270	181,995	0	933	0	933	0	182,928	0	0	0	3,098	10/15/2024.	1.A
31398K ZC 7	Federal Home Ln Mtg Corp REMIC Ser 359	..	06/01/2021.	Paydown		550,445	550,445	532,813	543,875	0	6,569	0	6,569	0	550,445	0	0	0	11,558	10/15/2037.	1.A
31398S MR 1	Federal Natl Mtg Assn REMIC Ser 2010-13	..	06/25/2021.	Paydown		0	0	89,346	82,857	0	(82,857)	0	(82,857)	0	0	0	0	0	5,655	12/25/2040.	1.A
31398W 5J 9	Federal Home Ln Mtg Corp REMIC Ser 362	..	06/01/2021.	Paydown		249,168	249,168	250,725	249,569	0	(401)	0	(401)	0	249,168	0	0	0	5,097	01/15/2040.	1.A
31398W V4 3	Federal Home Ln Mtg Corp REMIC Ser 365	..	06/01/2021.	Paydown		1,493,243	1,493,243	1,548,540	1,496,382	0	(3,139)	0	(3,139)	0	1,493,243	0	0	0	28,770	10/15/2029.	1.A
31405F D4 1	Federal Natl Mtg Assn Pool 787723 6.50.	..	06/01/2021.	Paydown		4,345	4,345	4,529	4,497	0	(152)	0	(152)	0	4,345	0	0	0	118	01/01/2033.	1.A
31407B TX 7	Federal Natl Mtg Assn Pool 825966 5.00.	..	06/01/2021.	Paydown		13,143	13,143	12,323	12,429	0	714	0	714	0	13,143	0	0	0	310	07/01/2035.	1.A
31412P CF 6	Federal Natl Mtg Assn 930770 4.500% 0	..	06/01/2021.	Paydown		58,356	58,356	57,244	57,439	0	918	0	918	0	58,356	0	0	0	1,098	03/01/2029.	1.A
31417D ZZ 9	Fannie Mae AB7059 2.500% 11/01/42....	..	06/01/2021.	Paydown		588,496	588,496	602,840	601,797	0	(13,301)	0	(13,301)	0	588,496	0	0	0	6,095	11/01/2042.	1.A
31417E WF 4	Fannie Mae AB7845 3.000% 02/01/43....	..	06/01/2021.	Paydown		368,121	368,121	359,896	360,436	0	7,685	0	7,685	0	368,121	0	0	0	4,549	02/01/2043.	1.A
31417K LX 3	Fannie Mae AC1241 5.000% 07/01/39....	..	06/01/2021.	Paydown		150,388	150,388	153,584	153,391	0	(3,003)	0	(3,003)	0	150,388	0	0	0	2,863	07/01/2039.	1.A
31418A DV 7	Fannie Mae MA1015 3.000% 03/01/42....	..	06/01/2021.	Paydown		297,530	297,530	296,926	296,926	0	604	0	604	0	297,530	0	0	0	3,610	03/01/2042.	1.A
31418A N6 1	Federal Natl Mtg Assn MA1312 2.500% 1	..	06/01/2021.	Paydown		1,391,563	1,391,563	1,406,348	1,405,606	0	(14,043)	0	(14,043)	0	1,391,563	0	0	0	14,393	12/01/2042.	1.A
31419B 7B 5	Fannie Mae AE1789 4.000% 10/01/40....	..	06/01/2021.	Paydown		342,329	342,329	346,715	346,470	0	(4,141)	0	(4,141)	0	342,329	0	0	0	5,800	10/01/2040.	1.A
31419C 2B 8	Fannie Mae AE2569 3.500% 09/01/40....	..	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
35563C AJ 7	Freddie Mac Military Housing SERIES 2015	..	06/25/2021.	Paydown		7,993	7,993	8,737	8,712	0	(719)	0	(719)	0	7,993	0	0	0	139	10/25/2052.	1.B
35563C AS 7	Freddie Mac Military Housing SERIES 2015	..	06/25/2021.	Paydown		45,987	45,987	51,268	51,089	0	(5,102)	0	(5,102)	0	45,987	0	0	0	906	11/25/2052.	1.B
626207 YF 5	MUNICIPAL ELEC AUTH GA 6.637% 04/01/57	..	04/01/2021.	Call 100.0000		174,000	174,000	204,069	202,925	0	(62)	0	(62)	0	202,863	0	(28,863)	(28,863)	5,774	04/01/2057.	2.A FE
678908 Z8 0	OKLAHOMA ST DEV FIN AUTH 5.877% 08/01/	..	06/28/2021.	Redemption 68.1228		3,818,284	5,605,000	2,606,325	2,073,850	532,475	0	0	532,475	0	2,606,325	0	1,211,959	1,211,959	463,913	08/01/2037.	6. FE
911760 JT 4	US Dept Veterans Affairs Vendee Mtg Tr 1	..	06/01/2021.	Paydown		8,423	8,423	8,422	8,417	0	6	0	6	0	8,423	0	0	0	204	04/15/2026.	1.A
92261U AC 8	C	..	06/01/2021.	Paydown		0	0	90,421	64,650	0	(64,650)	0	(64,650)	0	0	0	0	0	4,930	01/15/2037.	1.A
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments.					33,413,585	35,200,301	32,589,111	31,957,161	532,475	(259,154)	0	273,321	0	32,230,489	0	1,183,096	1,183,096	933,844	XXX	XXX

Bonds - Industrial and Miscellaneous

SCHEDULE D - PART 4

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

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00111@ AA 2	AES Hawaii Inc 6.870% 06/30/22	..	06/30/2021.	Redemption 100.0000		226,000	226,000	226,000	226,000	0	0	0	0	0	226,000	0	0	0	7,763	06/30/2022.	5.C
00176@ AA 4	AMF Florence 3.210% 12/31/35	..	06/30/2021.	Redemption 100.0000		36,710	36,710	36,710	36,710	0	0	0	0	0	36,710	0	0	0	589	12/31/2035.	2.C PL
01185* AA 3	ALASKA VENTURES 4.670% 06/30/33...	..	06/30/2021.	Redemption 100.0000		82,614	82,614	82,614	82,614	0	0	0	0	0	82,614	0	0	0	1,929	06/30/2033.	2.C PL
023771 S2 5	American Airlines Inc 3.250% 04/15/30...	..	04/15/2021.	Redemption 100.0000		97,037	97,037	97,037	97,037	0	0	0	0	0	97,037	0	0	0	1,577	10/15/2028.	2.C FE
02660T EQ 2	AMERICAN HOME MORTGAGE INVESTM SERIES 20	..	06/01/2021.	Paydown		67,525	67,525	65,805	66,141	0	1,384	0	1,384	0	67,525	0	0	0	406	09/25/2045.	1.D FM
03040# AE 2	American Water Capital Corp Ser D 5.77.	..	06/14/2021.	Various		4,467,858	4,350,000	4,350,000	4,350,000	0	0	0	0	0	4,350,000	0	0	0	238,475	12/21/2021.	2.A
04004# AA 2	Center Operating Company AKA Dallas Aren	..	06/30/2021.	Redemption 100.0000		161,772	161,772	161,772	161,772	0	0	0	0	0	161,772	0	0	0	6,633	09/30/2023.	2.C FE
04248N AA 1	ARMY HAWAII FAMILY HSG 5.524% 06/15/50	..	06/15/2021.	Various		57,067	57,067	68,835	67,659	0	(191)	0	(191)	0	67,468	0	(10,401)	(10,401)	1,576	06/15/2050.	1.D FE
05590# AA 9	BP HOUSTON HQ 2017 CTL Pass Through Trus	..	06/15/2021.	Redemption 100.0000		7,925	7,925	7,925	7,925	0	0	0	0	0	7,925	0	0	0	117	11/15/2032.	1.C
05590# AA 9	BP HOUSTON HQ 2017 CTL Pass Through Trus	..	05/15/2021.	Redemption 100.0000		3,963	3,963	3,963	3,963	0	0	0	0	0	3,963	0	0	0	58	11/15/2032.	1.G FE
08861@ AA 7	Walgreen Company 6.043% 08/15/31	..	06/15/2021.	Redemption 100.0000		34,948	34,948	34,948	34,948	0	0	0	0	0	34,948	0	0	0	882	08/15/2031.	2.C Z
09247X AH 4	Blackrock Inc 4.250% 05/24/21	..	05/24/2021.	Maturity		5,325,000	5,325,000	5,309,025	5,324,236	0	764	0	764	0	5,325,000	0	0	0	113,156	05/24/2021.	1.D FE
10240* AA 7	Bowie Acquisitions LLC 3.920% 09/30/38	..	06/30/2021.	Redemption 100.0000		23,790	23,790	23,790	23,790	0	0	0	0	0	23,790	0	0	0	466	09/30/2038.	2.C PL
11043X AA 1	BRITISH AIR 19-1 AA PTT 3.300% 12/15/3	..	06/15/2021.	Redemption 100.0000		18,772	18,772	19,583	19,495	0	(34)	0	(34)	0	19,461	0	(689)	(689)	310	12/15/2032.	1.F FE
12647P AA 6	CREDIT SUISSE MORTGAGE TRUST SERIES 2013	..	06/01/2021.	Paydown		476,663	476,663	477,632	477,386	0	(723)	0	(723)	0	476,663	0	0	0	5,399	08/25/2043.	1.D FM
12649R BF 8	Credit Suisse Mortgage Trust Series 2015.	..	06/01/2021.	Paydown		68,760	68,760	69,964	69,356	0	(596)	0	(596)	0	68,760	0	0	0	966	02/25/2045.	1.D FM
12718@ AA 4	Costco Bayonne CTL 2019-16 3.330% 03/3	..	06/15/2021.	Redemption 100.0000		4,688	4,688	4,688	4,688	0	0	0	0	0	4,688	0	0	0	65	03/31/2044.	1.C
17315C AM 9	CITIGROUP MTG LOAN TRUST INC REMIC 2009-	..	06/01/2021.	Paydown		86,779	86,779	84,989	86,010	0	768	0	768	0	86,779	0	0	0	895	02/10/2051.	1.D FM
17453B AJ 0	Citizens Communications 9.000% 08/15/3	..	05/04/2021.	Taxable Exchange		3,800,942	5,000,000	1,287,900	1,287,900	0	0	0	0	0	1,287,900	0	2,513,042	2,513,042	0	08/15/2031.	6. FE
22003B AH 9	CORPORATE OFFICE PROP LP 5.250% 02/15/	..	04/12/2021.	Call 112.7515		5,637,576	5,000,000	5,331,200	5,114,464	0	(10,403)	0	(10,403)	0	5,104,061	0	(104,061)	(104,061)	810,388	02/15/2024.	2.C FE
22944@ AA 9	Fusco Park Street Series 2008 A-1 6.46...	..	06/15/2021.	Redemption 100.0000		263,872	263,872	263,872	263,872	0	0	0	0	0	263,872	0	0	0	7,042	07/15/2026.	1.G Z
22959# AA 9	CSOLAR IV SOUTH No. R-16 5.371% 09/30/	..	06/30/2021.	Redemption 100.0000		52,842	52,842	52,842	52,842	0	0	0	0	0	52,842	0	0	0	1,419	09/30/2038.	2.A PL
233046 AF 8	DB Master Finance LLC SERIES 20171A CLAS	..	05/20/2021.	Paydown		7,500	7,500	7,500	7,500	0	0	0	0	0	7,500	0	0	0	151	11/20/2047.	2.B FE
25048# AA 5	DesertLink LLC 2.570% 12/18/50	..	06/30/2021.	Redemption 100.0000		85,953	85,953	85,953	85,953	0	0	0	0	0	85,953	0	0	0	1,190	12/18/2050.	1.F PL
25272K AG 8	DIAMOND 1 FIN/DIAMOND 2 5.450% 06/15/2	..	06/22/2021.	Tax Free Exchange		2,999,615	3,000,000	2,998,710	2,999,529	0	86	0	86	0	2,999,615	0	0	0	81,750	06/15/2023.	2.C FE
25272K AK 9	DIAMOND 1 FIN/DIAMOND 2 6.020% 06/15/2	..	06/22/2021.	Various		8,877,349	8,500,000	9,152,995	8,910,406	0	(33,057)	0	(33,057)	0	8,877,349	0	0	0	255,850	06/15/2026.	2.C FE
257375 AF 2	DOMINION ENERGY GAS HOLDINGS 4.800% 11	..	06/30/2021.	Tax Free Exchange		5,831,249	5,500,000	5,863,920	5,835,757	0	(4,508)	0	(4,508)	0	5,831,249	0	0	0	137,500	11/01/2043.	2.A FE

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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 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
257375 AH 8	DOMINION ENERGY GAS HOLDINGS 3.600% 12		06/30/2021.	Tax Free Exchange		2,996,806	3,000,000	2,991,720	2,996,381	0	425	0	425	0	2,996,806	0	0	0	54,999	12/15/2024.	2.A FE
257375 AJ 4	DOMINION ENERGY GAS HOLDINGS 4.600% 12		06/30/2021.	Tax Free Exchange		1,009,357	1,000,000	1,010,670	1,009,471	0	(114)	0	(114)	0	1,009,357	0	0	0	24,000	12/15/2044.	2.A FE
25755T AK 6	Dominos Pizza Master Issuer L SERIES 201		04/25/2021.	Paydown		7,500	7,500	7,500	7,500	0	0	0	0	0	7,500	0	0	0	162	07/25/2048.	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
30288* AE 0	FLNG Liquefaction 2 LLC 4.390% 12/31/3		06/30/2021.	Redemption 100.0000		38,400	38,400	38,400	38,400	0	0	0	0	0	38,400	0	0	0	843	12/31/2038.	2.B FE
31953* AL 6	BNSF Railway Series A Note A-16 5.960%		05/15/2021.	Redemption 100.0000		65,226	65,226	65,226	65,226	0	0	0	0	0	65,226	0	0	0	1,956	10/15/2027.	1.C
31953* AM 4	BNSF Railway Series B Note B-16 5.960%		05/15/2021.	Redemption 100.0000		6,469	6,469	6,469	6,469	0	0	0	0	0	6,469	0	0	0	192	10/15/2027.	1.C
31953* AN 2	BNSF Railway Series C Note C-16 5.960%		05/15/2021.	Redemption 100.0000		42,134	42,134	42,134	42,134	0	0	0	0	0	42,134	0	0	0	1,224	10/15/2027.	1.C
31953* AP 7	BNSF Railway Series D Note D-16 5.960%		05/15/2021.	Redemption 100.0000		16,621	16,621	16,621	16,621	0	0	0	0	0	16,621	0	0	0	480	10/15/2027.	1.C
31953* AQ 5	BNSF Railway Series E Note E-16 5.960%		05/15/2021.	Redemption 100.0000		22,118	22,118	22,118	22,118	0	0	0	0	0	22,118	0	0	0	648	10/15/2027.	1.C
31953* AR 3	BNSF Railway Series F Note F-16 5.960%		05/15/2021.	Redemption 100.0000		19,328	19,328	19,328	19,328	0	0	0	0	0	19,328	0	0	0	560	12/13/2027.	1.C
337738 AL 2	Fiserv Inc 4.750% 06/15/21		06/15/2021.	Maturity		2,400,000	2,400,000	2,533,872	2,407,421	0	(7,421)	0	(7,421)	0	2,400,000	0	0	0	57,000	06/15/2021.	2.B FE
35906A AZ 1	FRONTIER COMMUNICATIONS 11.000% 09/15/2		05/04/2021.	Taxable Exchange		807,733	1,000,000	270,000	270,000	0	0	0	0	0	270,000	0	537,733	537,733	0	09/15/2025.	6. FE
38217T AB 1	Goodgreen Trust SERIES 20201A CLASS B		06/15/2021.	Paydown		17,774	17,774	17,765	17,765	0	8	0	8	0	17,774	0	0	0	253	04/15/2055.	1.C FE
38217V AA 8	Goodgreen Trust SERIES 20171A CLASS A		06/15/2021.	Paydown		71,997	71,997	72,040	72,040	0	(43)	0	(43)	0	71,997	0	0	0	1,097	10/15/2052.	1.A FE
40417Q AC 9	HERO Funding Trust SERIES 20164A CLASS A		06/20/2021.	Paydown		142,746	142,746	146,276	146,179	0	(3,433)	0	(3,433)	0	142,746	0	0	0	2,547	09/20/2047.	1.A FE
42770L AA 1	Hero Funding Trust SERIES 20151A CLASS A		06/20/2021.	Paydown		78,262	78,262	78,226	78,233	0	29	0	29	0	78,262	0	0	0	1,270	09/20/2040.	1.A FE
42770V AA 9	Hero Funding Trust SERIES 20161A 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 20162A CLASS A		06/20/2021.	Paydown		123,721	123,721	123,680	123,682	0	39	0	39	0	123,721	0	0	0	1,967	09/20/2041.	1.A FE
42770X AC 1	Hero Funding Trust SERIES 20163A CLASS A		06/22/2021.	Paydown		41,881	41,881	42,927	42,889	0	(1,008)	0	(1,008)	0	41,881	0	0	0	679	09/20/2042.	1.A FE
42771L AC 6	HERO Funding Trust SERIES 20172A CLASS A		06/20/2021.	Paydown		56,657	56,657	58,066	58,033	0	(1,375)	0	(1,375)	0	56,657	0	0	0	986	09/20/2048.	1.A FE
42771T AA 3	Hero Funding Trust SERIES 20153A CLASS A		06/20/2021.	Paydown		41,042	41,042	41,039	41,039	0	3	0	3	0	41,042	0	0	0	731	09/20/2041.	1.A FE

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
42806D BH 1	Hertz Vehicle Financing LLC SERIES 20172	..	06/30/2021.	Call 100.0000		1,000,000	1,000,000	999,770	999,889	0	18	0	18	0	999,908	0	92	92	21,583	10/25/2023.	3.C FE
43722* AA 5	Home Depot SWCTL 3.370% 10/15/40	..	06/15/2021.	Redemption 100.0000		4,255	4,255	4,255	4,255	0	0	0	0	0	4,255	0	0	0	60	10/15/2040.	1.F
44891A BL 0	HYUNDAI CAPITAL AMERICA 6.375% 04/08/3	..	05/28/2021.	Various		1,920,380	1,500,000	1,939,520	1,925,793	0	(16,636)	0	(16,636)	0	1,909,157	0	11,223	11,223	60,474	04/08/2030.	2.A FE
46640M AA 8	JP MORGAN MORTGAGE TRUST SERIES 20133 CL	..	06/01/2021.	Paydown		76,609	76,609	76,429	76,440	0	169	0	169	0	76,609	0	0	0	910	07/25/2043.	1.D FM
477143 AH 4	JetBlue Airways Corporation 2.750% 05/	..	05/15/2021.	Redemption 100.0000		12,193	12,193	11,614	11,624	0	24	0	24	0	11,647	0	546	546	168	05/15/2032.	1.F FE
477164 AA 5	JETBLUE AIRWAYS CORP 4.000% 11/15/32	..	05/15/2021.	Redemption 100.0000		73,617	73,617	74,774	74,719	0	(49)	0	(49)	0	74,670	0	(1,053)	(1,053)	1,472	11/15/2032.	1.F FE
50180L AD 2	Lehman UBS Comm Mtg Trust REMIC Ser 20	..	06/11/2021.	Paydown		137,924	137,924	135,532	136,186	0	1,738	0	1,738	0	137,924	0	0	0	4,126	04/15/2041.	1.D FM
521615 AA 2	LEA POWER PARTNERS LLC 6.595% 06/15/33	..	06/15/2021.	Redemption 100.0000		40,310	40,310	43,031	0	0	(2)	0	(2)	0	43,029	0	(2,719)	(2,719)	665	06/15/2033.	3.A FE
53079E AV 6	Liberty Mutual Group 5.000% 06/01/21	..	06/01/2021.	Maturity		1,000,000	1,000,000	988,440	999,397	0	603	0	603	0	1,000,000	0	0	0	25,000	06/01/2021.	2.B FE
56602# AA 8	Marriott International Aka Marbeth Lease	..	06/17/2021.	Redemption 100.0000		217,419	217,419	217,419	217,419	0	0	0	0	0	217,419	0	0	0	7,748	11/17/2022.	2.C
62927# AH 9	NFL VENTURES Ser 2015-A Tranche E No. RE	..	04/15/2021.	Redemption 100.0000		85,921	85,921	85,921	85,921	0	0	0	0	0	85,921	0	0	0	1,658	04/15/2041.	1.E FE
637071 AJ 0	National Oilwell Varco Inc 2.600% 12/0	..	04/09/2021.	Call 103.7180		1,481,093	1,428,000	1,422,859	1,426,913	0	150	0	150	0	1,427,063	0	937	937	66,294	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
69373V AA 3	Pacefunding SERIES 20181A CLASS AA 4.5	..	06/20/2021.	Paydown		2,924	2,924	2,924	2,924	0	0	0	0	0	2,924	0	0	0	55	09/20/2049.	1.A Z
69373V AB 1	Pacefunding SERIES 20181A CLASS AB 4.5	..	06/20/2021.	Paydown		3,150	3,150	3,150	3,150	0	0	0	0	0	3,150	0	0	0	60	09/20/2049.	1.A Z
69375P AA 4	Pacefunding SERIES 20182A CLASS AA 4.8	..	06/19/2021.	Paydown		17,170	17,170	17,170	17,170	0	0	0	0	0	17,170	0	0	0	387	09/22/2053.	1.A Z
69375P AB 2	Pacefunding SERIES 20182A CLASS AB 7.1	..	06/19/2021.	Paydown		969	969	969	969	0	0	0	0	0	969	0	0	0	32	09/22/2053.	2.B Z
69375P AC 0	Pacefunding SERIES 20182A CLASS BA 4.8	..	06/19/2021.	Paydown		11,519	11,519	11,519	11,519	0	0	0	0	0	11,519	0	0	0	260	09/22/2053.	1.A Z
69375P AD 8	Pacefunding SERIES 20182A CLASS BB 7.1	..	06/19/2021.	Paydown		1,365	1,365	1,365	1,365	0	0	0	0	0	1,365	0	0	0	45	09/22/2053.	2.B Z
72703P AB 9	Planet Fitness Master Issuer SERIES 2018	..	06/05/2021.	Paydown		7,500	7,500	7,500	7,500	0	0	0	0	0	7,500	0	0	0	175	09/05/2048.	2.C FE
750731 AA 9	Raiders FC CTL 3.744% 02/10/49	..	06/10/2021.	Redemption 100.0000		6,968	6,968	6,968	6,968	0	0	0	0	0	6,968	0	0	0	109	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
78512* AA 5	S&E REPLACEMENT POWER 4.120% 05/31/29	..	06/30/2021.	Redemption 100.0000		51,213	51,213	51,213	51,213	0	0	0	0	0	51,213	0	0	0	967	05/31/2029.	1.D PL
78512* AA 5	S&E REPLACEMENT POWER 4.120% 05/31/29	..	04/30/2021.	Redemption 100.0000		25,475	25,475	25,475	25,475	0	0	0	0	0	25,475	0	0	0	350	05/31/2029.	1.E FE

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
81744F HK 6	SEQUOIA MORTGAGE TRUST SERIES 20053 CLAS	..	06/20/2021.	Paydown		101,423	101,423	92,010	95,190	0	6,233	0	6,233	0	101,423	0	0	0	235	05/20/2035.	1.D FM
81745F AB 2	SEQUOIA MORTGAGE TRUST SERIES 20123 CLAS	..	04/26/2021.	Call 100.0000		73,212	73,212	73,212	73,212	0	0	0	0	0	73,212	0	0	0	732	07/25/2042.	1.D FM
82812# AA 0	Silver Run Elect 2.570% 12/18/50	..	06/30/2021.	Redemption 100.0000		49,930	49,930	49,930	49,930	0	0	0	0	0	49,930	0	0	0	692	12/18/2050.	1.F FE
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
85208N AA 8	SPRINT SPECTRUM / SPEC I 3.360% 09/20/	..	06/20/2021.	Redemption 100.0000		187,500	187,500	187,497	187,499	0	1	0	1	0	187,500	0	0	0	3,150	09/20/2021.	2.A FE
858119 BK 5	Steel Dynamics Inc 3.450% 04/15/30	..	04/15/2021.	Susquehanna Intl		1,087,040	1,000,000	1,040,346	1,037,261	0	(1,068)	0	(1,068)	0	1,036,192	0	50,848	50,848	17,633	04/15/2030.	2.C FE
86772D AA 4	SUNRUN CALLISTO ISSUER LLC SERIES 20181	..	04/30/2021.	Paydown		28,935	28,935	28,508	28,527	0	408	0	408	0	28,935	0	0	0	768	04/30/2049.	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.	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	(581)	06/15/2021.	2.B FE
87342R AC 8	Taco Bell Funding LLC SERIES 20161A CLAS	..	05/25/2021.	Paydown		750	750	798	793	0	(43)	0	(43)	0	750	0	0	0	19	05/25/2046.	2.B FE
87342R AE 4	Taco Bell Funding LLC SERIES 20181 CLASS	..	05/28/2021.	Paydown		12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	309	11/25/2048.	2.B FE
88031V AA 7	Tenaska Gateway Partners 144A 6.052% 1	..	06/30/2021.	Redemption 100.0000		96,600	96,600	96,647	96,610	0	(2)	0	(2)	0	96,608	0	(8)	(8)	2,923	12/30/2023.	2.B FE
88159D AA 3	TES LLC SERIES 20171A CLASS A 4.330% 1	..	04/20/2021.	Paydown		33,075	33,075	33,071	33,068	0	7	0	7	0	33,075	0	0	0	716	10/20/2047.	2.A FE
88307* AA 3	TEXOMA WIND LLC 4.120% 06/30/34	..	06/30/2021.	Redemption 100.0000		106,570	106,570	106,570	106,570	0	0	0	0	0	106,570	0	0	0	2,195	06/30/2034.	2.C PL
91854* AA 4	Verizon Irving TX CTL Cert No 24 3.620	..	06/15/2021.	Redemption 100.0000		12,887	12,887	12,887	12,887	0	0	0	0	0	12,887	0	0	0	233	08/15/2036.	2.A
91854* AA 4	Verizon Irving TX CTL Cert No 24 3.620	..	05/15/2021.	Redemption 100.0000		25,659	25,659	25,659	25,659	0	0	0	0	0	25,659	0	0	0	348	08/15/2036.	2.B
92345Y AA 4	Verisk Analytics Inc 5.800% 05/01/21	..	05/01/2021.	Maturity		3,175,000	3,175,000	3,195,023	3,175,853	0	(853)	0	(853)	0	3,175,000	0	0	0	92,075	05/01/2021.	2.B FE
92854V AA 3	VIVINT SOLAR FINANCING LLC SERIES 20181A	..	04/30/2021.	Paydown		101,979	101,979	101,946	101,938	0	41	0	41	0	101,979	0	0	0	2,412	04/30/2048.	1.G FE
94978# AH 0	CVS Corporation 7.530% 01/10/24	..	06/10/2021.	Redemption 100.0000		129,639	129,639	129,639	129,639	0	0	0	0	0	129,639	0	0	0	3,906	01/10/2024.	1.C
95000U 2G 7	WELLS FARGO & COMPANY 2.879% 10/30/30	..	05/28/2021.	JP Morgan		734,328	700,000	708,141	706,647	0	(687)	0	(687)	0	705,960	0	28,368	28,368	11,868	10/30/2030.	2.A FE
960386 AM 2	WABTEC 4.950% 09/15/28	..	04/15/2021.	Citigroup Global		1,154,600	1,000,000	1,132,920	1,120,647	0	(4,285)	0	(4,285)	0	1,116,362	0	38,238	38,238	29,425	09/15/2028.	2.C FE
97652P AA 9	Winwater Mortgage Loan Trust SERIES 2014	..	06/01/2021.	Paydown		260,201	260,201	269,390	268,632	0	(8,430)	0	(8,430)	0	260,201	0	0	0	4,352	06/20/2044.	1.D FM
00205G AA 5	APT PIPELINES LTD 3.875% 10/11/22	D	04/15/2021.	Call 104.9849		4,199,394	4,000,000	3,963,040	3,992,337	0	1,194	0	1,194	0	3,993,531	0	6,469	6,469	278,617	10/11/2022.	2.B 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
35177P AW 7	France Telecom 4.125% 09/14/21	D	04/01/2021.	Call 101.6910		5,084,550	5,000,000	4,949,500	4,995,747	0	1,492	0	1,492	0	4,997,239	0	2,761	2,761	197,415	09/14/2021.	2.A FE
40052V AB 0	GRUPO BIMBO SAB DE CV 4.500% 01/25/22	D	04/26/2021.	Call 103.1061		1,546,592	1,500,000	1,500,360	1,500,040	0	(12)	0	(12)	0	1,500,028	0	(28)	(28)	97,405	01/25/2022.	2.B 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 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
48252U AC 1	KKR Financial CLO Ltd SERIES 25 CLASS B1	D	06/16/2021.	Call 100.0000		2,800,000	2,800,000	2,753,800	2,756,356	0	1,625	0	1,625	0	2,757,981	0	42,019	42,019	42,395	04/15/2032.	1.C FE
50247V AA 7	LYB INTL FINANCE BV 4.000% 07/15/23	D	06/29/2021.	Call 107.0743		931,546	870,000	858,499	866,618	0	631	0	631	0	867,249	0	2,751	2,751	94,799	07/15/2023.	2.C FE
77578J AB 4	ROLLS-ROYCE PLC 3.625% 10/14/25	D	05/28/2021.	Various		5,168,675	5,124,000	5,234,422	5,181,873	0	(3,968)	0	(3,968)	0	5,177,905	0	(9,230)	(9,230)	102,552	10/14/2025.	3.C FE
87164K AA 2	SYNGENTA FINANCE NV 3.125% 03/28/22	D	05/28/2021.	Barclays Capital		8,118,240	8,000,000	8,103,680	8,014,561	0	(4,849)	0	(4,849)	0	8,009,712	0	108,528	108,528	169,444	03/28/2022.	2.C FE
G8967# AT 0	TRITON CONTAINER INTERNATIONAL Series 20	D	06/28/2021.	Call 110.1263		1,762,021	1,600,000	1,600,000	1,600,000	0	0	0	0	0	1,600,000	0	0	0	208,594	03/31/2027.	2.C PL
3899999.	Total - Bonds - Industrial and Miscellaneous					96,761,474	94,740,435	92,594,378	91,855,003	0	(87,611)	0	(87,611)	0	91,810,421	0	3,288,298	3,288,298	3,867,177	XXX	XXX
Bonds - Unaffilited Bank Loans																					
44971# AA 7	IMA 5.646% 05/30/24		03/31/2021.	Redemption 100.0000		4,628	4,628	4,581	4,590	0	2	0	2	0	4,593	0	35	35	84	05/30/2024.	4.C PL
44971# AC 3	IMA 5.646% 05/30/24		03/31/2021.	Redemption 100.0000		825	825	816	818	0	0	0	0	0	818	0	6	6	15	05/30/2024.	4.C PL
44971# AD 1	IMA 5.646% 05/30/24		03/31/2021.	Redemption 100.0000		844	844	836	838	0	0	0	0	0	838	0	6	6	15	05/30/2024.	4.C PL
44971# AE 9	IMA 5.646% 05/30/24		03/31/2021.	Redemption 100.0000		778	778	768	771	0	0	0	0	0	771	0	6	6	14	05/30/2024.	4.C PL
74063* AB 5	Riverside Radiol PREMIER IMAGING 5.851		04/19/2021.	Redemption 100.0000		54,795	54,795	54,670	54,692	0	7	0	7	0	54,699	0	96	96	1,149	01/02/2025.	4.B PL
74063* AD 1	Riverside Radiol PREMIER IMAGING 5.823		04/19/2021.	Redemption 100.0000		7,582	7,582	7,563	7,567	0	1	0	1	0	7,568	0	14	14	124	01/02/2025.	4.B PL
88583# AA 4	3Si 5.885% 06/16/23		05/05/2021.	Redemption 100.0000		115,487	115,487	113,178	114,028	0	187	0	187	0	114,215	0	1,273	1,273	1,949	06/16/2023.	3.B PL
8299999.	Total - Bonds - Unaffiliated Bank Loans					184,939	184,939	182,412	183,304	0	197	0	197	0	183,502	0	1,436	1,436	3,350	XXX	XXX
8399997.	Total - Bonds - Part 4					137,956,665	137,722,342	132,982,768	131,605,610	532,475	(360,466)	0	172,009	0	131,821,079	0	4,472,830	4,472,830	4,921,955	XXX	XXX
8399999.	Total - Bonds					137,956,665	137,722,342	132,982,768	131,605,610	532,475	(360,466)	0	172,009	0	131,821,079	0	4,472,830	4,472,830	4,921,955	XXX	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																					
35909D 10 9	Frontier Communications		05/28/2021.	Fidelity Capital Markets	18,163.000	454,541	XXX	489,493	0	0	0	0	0	0	489,493	0	(34,952)	(34,952)	0	XXX	XXX
35909D 10 9	Frontier Communications		06/30/2021.	Fidelity Capital Markets	115,487.000	2,893,361	XXX	3,112,375	0	0	0	0	0	0	3,112,375	0	(219,014)	(219,014)	0	XXX	XXX
9099999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					3,347,902	XXX	3,601,868	0	0	0	0	0	0	3,601,868	0	(253,966)	(253,966)	0	XXX	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other																					
31338# 11 2	FHLB - Boston Class B		05/18/2021.	Direct	3,805.000	380,500	XXX	380,500	380,500	0	0	0	0	0	380,500	0	0	0	2,966	XXX	XXX
9199999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other					380,500	XXX	380,500	380,500	0	0	0	0	0	380,500	0	0	0	2,966	XXX	XXX
Common Stocks - Mutual Funds																					
024071 81 3	American Funds American Balance		06/30/2021.	Prudential Securities Inc.	1,826.550	59,150	XXX	50,416	55,001	(4,764)	0	0	(4,764)	0	50,416	0	8,734	8,734	241	XXX	0.
06828M 87 6	Baron Funds Emerging Markets Institution.		06/02/2021.	Prudential Securities Inc.	118.080	2,319	XXX	1,612	2,251	(639)	0	0	(639)	0	1,612	0	707	707	0	XXX	0.
233203 84 3	DFA US TARGETED VALUE Small Cap I.		06/30/2021.	Prudential Securities Inc.	5,558.940	262,282	XXX	182,041	213,574	(31,533)	0	0	(31,533)	0	182,041	0	80,240	80,240	535	XXX	0.
277907 70 5	Eaton Vance Inc Inc Fd Bostn-R6		05/03/2021.	Prudential Securities Inc.	8,469.130	47,338	XXX	45,663	31,944	(1,676)	0	0	(1,676)	0	45,663	0	1,676	1,676	689	XXX	0.
298706 82 1	American Funds Europacific growth fund		06/30/2021.	Prudential Securities Inc.	1,902.340	134,963	XXX	138,357	0	0	0	0	0	0	138,357	0	(3,394)	(3,394)	164	XXX	0.
411512 52 8	Harbor Funds Capital Appreciation		06/30/2021.	Prudential Securities Inc.	497.030	53,471	XXX	33,252	51,810	(18,558)	0	0	(18,558)	0	33,252	0	20,219	20,219	0	XXX	0.
55273H 35 3	MFS Value Fund R6		06/30/2021.	Prudential Securities Inc.	935.620	47,737	XXX	31,660	41,935	(10,275)	0	0	(10,275)	0	31,660	0	16,077	16,077	181	XXX	0.
89154Q 15 8	Touchstone Funds International Equity Cl.		06/03/2021.	Prudential Securities Inc.	1,387.660	26,366	XXX	20,819	23,391	(2,632)	0	0	(2,632)	0	20,819	0	5,547	5,547	0	XXX	0.
89154Q 27 3	Touchstone Funds Large Cap Focused Fund		06/30/2021.	Prudential Securities Inc.	1,064.740	61,540	XXX	46,512	53,237	(6,747)	0	0	(6,747)	0	46,512	0	15,029	15,029	0	XXX	0.

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 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
921909 78 4	Vanguard Total Intl Stock Inde	..	06/30/2021.	Prudential Securities Inc.	55.290	7,840	XXX	5,880	7,176	(1,296)	0	0	(1,296)	0	5,880	0	1,960	1,960	28	XXX	0.
921937 60 3	Vanguard Total Bond Market Ind	..	04/12/2021.	Prudential Securities Inc.	131.300	1,469	XXX	1,465	1,526	(60)	0	0	(60)	0	1,465	0	4	4	8	XXX	0.
922040 10 0	Vanguard Institutional Index I	..	06/30/2021.	Prudential Securities Inc.	159.070	58,400	XXX	36,352	52,727	(16,375)	0	0	(16,375)	0	36,352	0	22,048	22,048	779	XXX	0.
922908 88 4	Vanguard Extended Market Index	..	06/30/2021.	Prudential Securities Inc.	432.600	60,318	XXX	31,856	53,959	(22,106)	0	0	(22,106)	0	31,856	0	28,461	28,461	206	XXX	0.
957663 66 9	Western Asset Funds Core Plus Bond I	..	06/03/2021.	Prudential Securities Inc.	16,164.740	194,778	XXX	196,079	202,654	(6,938)	0	0	(6,938)	0	196,079	0	(1,302)	(1,302)	1,612	XXX	0.
9499999.	Total - Common Stocks - Mutual Funds					1,017,971	XXX	821,964	791,185	(123,599)	0	0	(123,599)	0	821,964	0	196,006	196,006	4,443	XXX	XXX
9799997.	Total - Common Stocks - Part 4					4,746,373	XXX	4,804,332	1,171,685	(123,599)	0	0	(123,599)	0	4,804,332	0	(57,960)	(57,960)	7,409	XXX	XXX
9799999.	Total - Common Stocks					4,746,373	XXX	4,804,332	1,171,685	(123,599)	0	0	(123,599)	0	4,804,332	0	(57,960)	(57,960)	7,409	XXX	XXX
9899999.	Total - Preferred and Common Stocks					4,746,373	XXX	4,804,332	1,171,685	(123,599)	0	0	(123,599)	0	4,804,332	0	(57,960)	(57,960)	7,409	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					142,703,038	XXX	137,787,100	132,777,295	408,876	(360,466)	0	48,410	0	136,625,411	0	4,414,870	4,414,870	4,929,364	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Purchased Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP 108 -Call Options and Warrants																						
Credit Suisse Balanced Trend 5 9CCSS0CS	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	05/14/2021	05/12/2022	611	167,390	273.96	0	3,787	0	4,547		4,547	760	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0CJ	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	02/12/2021	02/13/2022	2,882	778,486	270.12	0	17,689	0	26,065		26,065	8,376	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0CC	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	01/14/2021	01/13/2022	5,187	1,385,707	267.15	0	33,186	0	56,847		56,847	23,660	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0BZ	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	12/14/2020	12/13/2021	2,021	534,251	264.35	12,792	0	0	26,416		26,416	12,826	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0BX	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	11/13/2020	11/11/2021	394	103,839	263.55	1,970,000	0	0	5,368		5,368	2,654	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0CW	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	06/14/2021	06/13/2022	9,069	2,530,432	279.02	0	60,594	0	47,637		47,637	(12,957)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0CI	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	02/12/2021	02/13/2022	4,259	1,150,441	270.12	0	28,153	0	38,518		38,518	10,365	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0CM	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	03/12/2021	03/13/2022	1,322	357,204	270.2	0	8,115	0	12,197		12,197	4,082	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0CO	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	04/14/2021	04/13/2022	4,197	1,149,894	273.98	0	27,536	0	30,131		30,131	2,595	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0BM	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	08/14/2020	08/12/2021	347	89,883	259.03	2,150	0	0	6,215		6,215	3,124	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0CL	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	03/12/2021	03/13/2022	5,912	1,597,422	270.2	0	38,359	0	54,547		54,547	16,188	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0BU	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	10/14/2020	10/13/2021	73	19,025	260.61	365,000	0	0	1,191		1,191	580	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	65	16,972	261.11	325,000	0	0	1,028		1,028	520	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	664	181,923	273.98	0	4,356	0	4,767		4,767	411	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	53	13,729	259.03	10,600	0	0	949		949	477	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	852	224,545	263.55	5,370	0	0	11,608		11,608	5,740	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	1,134	295,532	260.61	7,076	0	0	18,499		18,499	9,013	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	804	214,789	267.15	0	4,866	0	8,811		8,811	3,945	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	20	5,069	253.45	4,000	0	0	471		471	210	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	843	222,847	264.35	4,215,000	0	0	11,019		11,019	5,350	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	731	203,964	279.02	0	4,884	0	3,840		3,840	(1,044)	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 Items(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 9CCSS0CR	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	05/14/2021	05/12/2022	5,496	1,505,684	273.96	0	36,008	0	40,898		40,898	4,889	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	341	86,426	253.45	2,070	0	0	8,029		8,029	3,582	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	531	138,649	261.11	3,321	0	0	8,397		8,397	4,250	0	0	0	0		0001
HSI Hang Seng Option 9HCTS0AA	Fixed Annuity Hedge	N/A	Equity/ Index	Citigroup 5493008GOWFHX1UU8231	12/14/2020	12/14/2021	2	52,779	26390	10,000	0	0	5,413		5,413	1,342	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	2	50,956	25478	4,000	0	0	6,645		6,645	2,111	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	2	49,281	24640	10,000	0	0	8,274		8,274	2,342	0	0	0	0		0001
HSI Hang Seng Option 9HMSS0AG	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/13/2020	11/12/2021	2	52,314	26157	10,000	0	0	5,654		5,654	1,457	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	2	50,366	25183	4,000	0	0	7,211		7,211	2,159	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	8	197,337	24667	40,000	0	0	33,008		33,008	9,095	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	6	8,103	1351	0	61,298	0	69,558		69,558	8,260	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	8	10,640	1330	0	75,341	0	98,831		98,831	23,491	0	0	0	0		0001
MSCI Emerging Markets 9MMSS0AI	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	01/21/2021	01/21/2022	588	826,769	1406	0	74,020	0	33,147		33,147	(40,873)	0	0	0	0		0001
MSCI Emerging Markets 9MCSS0AM	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	02/19/2021	02/18/2022	649	928,089	1430	0	83,930	0	33,935		33,935	(49,994)	0	0	0	0		0001
MSCI Emerging Markets 9MCSS0AK	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	10/21/2020	10/21/2021	668	760,124	1138	3,340,000	0	0	162,429		162,429	32,290	0	0	0	0		0001
MSCI Emerging Markets 9MMSS0AC	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/21/2020	09/21/2021	694	756,703	1090	3,470,000	0	0	198,465		198,465	39,577	0	0	0	0		0001
MSCI Emerging Markets 9MCTS0AA	Fixed Annuity Hedge	N/A	Equity/ Index	Citigroup 5493008GOWFHX1UU8231	08/21/2020	08/20/2021	729	795,959	1092	3,645,000	0	0	206,111		206,111	42,481	0	0	0	0		0001
MSCI Emerging Markets 9MMSS0AK	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/21/2021	04/21/2022	645	862,275	1337	0	65,946	0	74,290		74,290	8,344	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	714	775,304	1086	142,800	0	0	205,631		205,631	44,128	0	0	0	0		0001
MSCI Emerging Markets 9MMSS0AG	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/21/2020	12/21/2021	769	966,641	1257	3,845,000	0	0	113,410		113,410	19,571	0	0	0	0		0001
MSCI Emerging Markets 9MMSS0AE	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/20/2020	11/19/2021	697	842,854	1209	3,485,000	0	0	126,897		126,897	24,084	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	587	784,725	1337	0	71,370	0	64,388		64,388	(6,982)	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	7	29,811	4259	0	193,605	0	207,506		207,506	13,901	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 Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 FLEX OPTION 9SXFS0AL	Fixed Annuity Hedge	N/A	Equity/ Index	CBOE	529900RLNSGA90UPEH54	05/21/2021	05/20/2022	52	216,105	4156	0	1,544,951	0	1,833,823		1,833,823	288,872	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	6	24,935	4156	0	178,264	0	211,595		211,595	33,331	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	8	33,798	4225	0	226,256	0	257,375		257,375	31,119	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFS0BH	Fixed Annuity Hedge	N/A	Equity/ Index	CBOE	529900RLNSGA90UPEH54	06/21/2021	06/21/2022	71	299,960	4225	0	2,008,024	0	2,284,203		2,284,203	276,179	0	0	0	0		0001
S&P 500 FLEX OPTION 9SWFS0BJ	Fixed Annuity Hedge	N/A	Equity/ Index	Wells Fargo	KB1H1DSPRFMYMCUFXT09	04/21/2021	04/21/2022	9,163	38,241,047	4173	0	2,593,127	0	2,990,051		2,990,051	396,924	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFS0AK	Fixed Annuity Hedge	N/A	Equity/ Index	CBOE	529900RLNSGA90UPEH54	05/21/2021	05/20/2022	3	12,468	4156	0	89,132	0	105,797		105,797	16,666	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFS0BL	Fixed Annuity Hedge	N/A	Equity/ Index	CBOE	529900RLNSGA90UPEH54	06/21/2021	06/21/2022	49	207,015	4225	0	1,385,819	0	1,576,422		1,576,422	190,602	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	980	4,090,373	4174	0	280,604	0	330,088		330,088	49,485	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	303	1,119,561	3695	89,621	0	0	197,643		197,643	99,488	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0JM	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	09/21/2020	09/21/2021	1,122	3,681,349	3281	5,610,000	0	0	1,142,932		1,142,932	484,268	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	113	394,238	3489	565,000	0	0	92,743		92,743	43,371	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	10,703	38,076,351	3558	53,515,000	0	0	8,203,131		8,203,131	3,889,253	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	316	1,217,570	3853	0	94,847	0	166,980		166,980	72,132	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	2,936	12,253,161	4173	0	830,887	0	958,069		958,069	127,182	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	1,077	3,700,098	3436	5,385,000	0	0	940,791		940,791	425,086	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFS0AO	Fixed Annuity Hedge	N/A	Equity/ Index	Wells Fargo	KB1H1DSPRFMYMCUFXT09	02/19/2021	02/18/2022	5,963	23,295,712	3907	0	1,913,908	0	2,965,175		2,965,175	1,051,267	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	680	2,310,069	3397	111,806	0	0	328,072		328,072	130,060	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0KZ	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	01/14/2021	01/14/2022	939	3,565,439	3797	0	282,665	0	537,566		537,566	254,901	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0ZN	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	12/21/2020	12/21/2021	7,116	26,293,051	3695	35,580,000	0	0	4,641,672		4,641,672	2,336,499	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	2,006	8,474,929	4225	0	567,338	0	645,368		645,368	78,030	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	721	2,838,433	3937	0	228,216	0	339,777		339,777	111,560	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0IL	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	08/21/2020	08/20/2021	304	1,032,737	3397	85,190	0	0	274,178		274,178	127,287	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 Items(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 9SBCA0AT	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/21/2020	12/21/2021	801	2,959,631	3695	138,957	0	0	361,290		361,290	209,639	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0NQ	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/19/2021	03/21/2022	255	997,841	3913	0	77,523	0	129,220		129,220	51,697	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	11,777	43,515,073	3695	58,885,000	0	0	7,681,979		7,681,979	3,866,912	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0NR	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/19/2021	03/21/2022	772	3,020,913	3913	0	234,507	0	391,206		391,206	156,699	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS1BD	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/21/2021	05/20/2022	8,265	34,348,183	4156	0	2,441,315	0	2,914,720		2,914,720	473,405	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	616	2,406,533	3907	0	112,408	0	204,488		204,488	92,080	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0LT	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/12/2021	02/14/2022	1,048	4,123,702	3935	0	332,880	0	495,538		495,538	162,659	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	3,780	12,986,417	3436	18,900,000	0	0	3,301,940		3,301,940	1,491,945	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0HV	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	01/21/2021	01/21/2022	8,461	32,600,825	3853	0	2,517,662	0	4,470,929		4,470,929	1,953,268	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	392	1,656,118	4225	0	111,124	0	126,114		126,114	14,990	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0KH	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/20/2020	11/19/2021	3,109	11,060,392	3558	15,545,000	0	0	2,382,840		2,382,840	1,129,747	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0HN	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	07/21/2020	07/21/2021	1,142	3,719,837	3257	228,400	0	0	1,185,581		1,185,581	519,039	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0YZ	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/20/2020	11/19/2021	7,160	25,471,986	3558	35,800,000	0	0	5,487,659		5,487,659	2,601,798	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFS0BN	Fixed Annuity Hedge	N/A	Equity/ Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	05/21/2021	05/20/2022	3,183	13,228,102	4156	0	940,194	0	1,122,511		1,122,511	182,317	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0HE	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	07/14/2020	07/14/2021	36	115,118	3198	7,200	0	0	39,531		39,531	16,824	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0IN	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	03/19/2021	03/21/2022	6,792	26,577,775	3913	0	2,063,173	0	3,441,802		3,441,802	1,378,629	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0HQ	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	01/14/2021	01/14/2022	1,216	4,615,377	3796	0	367,148	0	697,723		697,723	330,575	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0HK	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	07/21/2020	07/21/2021	401	1,306,177	3257	107,288	0	0	416,303		416,303	182,254	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0IB	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	01/21/2021	01/21/2022	2,022	7,790,908	3853	0	601,668	0	1,068,458		1,068,458	466,790	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0JO	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/21/2020	09/21/2021	3,615	11,861,032	3281	18,075,000	0	0	3,682,442		3,682,442	1,560,275	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	194	716,814	3695	0	67,878	0	126,544		126,544	58,666	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	8,927	34,932,244	3913	0	2,711,712	0	4,523,700		4,523,700	1,811,988	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 Description	2 Description of Items(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, or Central Counterparty Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SMSA0AC	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/19/2021	03/21/2022	636	2,488,732	3913	0	106,269	0	231,336		231,336	125,067	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFS0AS	Fixed Annuity Hedge	N/A	Equity/ Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	03/12/2021	03/14/2022	155	611,890	3948	0	47,389	0	73,791		73,791	26,403	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0ME	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/19/2021	02/18/2022	9,695	37,875,553	3907	0	3,111,745	0	4,820,958		4,820,958	1,709,213	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0HR	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	07/21/2020	07/21/2021	2,556	8,325,659	3257	511,200	0	0	2,653,543		2,653,543	1,161,702	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0DE	Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	12/14/2020	12/14/2021	740	2,700,297	3649	3,700,000	0	0	511,253		511,253	251,252	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSA0BF	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	01/21/2021	01/21/2022	813	3,132,546	3853	0	138,462	0	279,280		279,280	140,818	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0HX	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	01/21/2021	01/21/2022	1,188	4,577,447	3853	0	353,502	0	627,758		627,758	274,256	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0JK	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/21/2020	09/21/2021	7,908	25,946,622	3281	39,540,000	0	0	8,055,533		8,055,533	3,413,182	0	0	0	0		0001
S&P 500 OTC Call Option 9SUBS0AE	Fixed Annuity Hedge	N/A	Equity/ Index	UBS 5493001KJTIIGC8Y1R12	11/13/2020	11/12/2021	624	2,237,134	3585	3,120,000	0	0	460,916		460,916	222,986	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLA0DM	Fixed Annuity Hedge	N/A	Equity/ Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80	09/21/2020	09/21/2021	816	2,677,345	3281	154,485	0	0	546,417		546,417	195,615	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0IU	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	04/21/2021	04/21/2022	6,528	27,244,086	4173	0	1,847,423	0	2,130,203		2,130,203	282,780	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0RS	Fixed Annuity Hedge	N/A	Equity/ Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80	09/14/2020	09/14/2021	84	284,233	3384	420,000	0	0	77,055		77,055	34,734	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0HC	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	07/14/2020	07/14/2021	630	2,014,961	3198	126,000	0	0	691,410		691,410	294,365	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	904	3,564,779	3943	0	278,739	0	433,466		433,466	154,727	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0JY	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/13/2020	11/12/2021	435	1,560,184	3587	2,175,000	0	0	320,713		320,713	155,289	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0MK	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/19/2021	02/18/2022	1,861	7,270,387	3907	0	597,314	0	925,405		925,405	328,091	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0CR	Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	10/21/2020	10/21/2021	378	1,298,642	3436	112,852	0	0	330,194		330,194	149,195	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0KF	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/20/2020	11/19/2021	3,736	13,290,969	3558	18,680,000	0	0	2,863,393		2,863,393	1,357,586	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0HT	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	01/21/2021	01/21/2022	13,061	50,324,947	3853	0	3,886,442	0	6,901,644		6,901,644	3,015,202	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSA0BK	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	04/21/2021	04/21/2022	609	2,541,613	4173	0	94,291	0	107,777		107,777	13,485	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0JG	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/14/2020	09/14/2021	1,031	3,488,863	3384	5,155,000	0	0	945,529		945,529	426,265	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLA0DN	Fixed Annuity Hedge	N/A	Equity/ Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80	10/21/2020	10/21/2021	954	3,277,524	3436	174,363	0	0	562,842		562,842	248,034	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 Items(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 9SCSS0IP	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	03/19/2021	03/21/2022	3,305	12,932,796	3913	0	1,003,944	0	1,674,787		1,674,787	670,843	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0ZT	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/21/2020	12/21/2021	2,234	8,254,451	3695	11,170,000	0	0	1,457,208		1,457,208	733,521	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0ZR	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/21/2020	12/21/2021	4,086	15,097,443	3695	20,430,000	0	0	2,665,243		2,665,243	1,341,615	0	0	0	0		0001
S&P 500 OTC Call Option 9SCTS0BG	Fixed Annuity Hedge	N/A	Equity/ Index	Citigroup 5493008GOWFHX1UU8231	06/14/2021	06/14/2022	709	3,016,901	4255	0	197,622	0	211,767		211,767	14,145	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0NT	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/19/2021	03/21/2022	1,710	6,691,401	3913	0	519,438	0	866,531		866,531	347,093	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0HL	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	07/21/2020	07/21/2021	19,031	61,989,676	3257	3,806,200	0	0	19,757,268		19,757,268	8,649,589	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	1,790	7,438,989	4156	0	528,730	0	631,258		631,258	102,528	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0VJ	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/14/2020	08/13/2021	692	2,334,337	3373	138,400	0	0	640,059		640,059	294,802	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0RY	Fixed Annuity Hedge	N/A	Equity/ Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80	10/14/2020	10/14/2021	918	3,203,223	3489	4,590,000	0	0	752,975		752,975	352,231	0	0	0	0		0001
S&P 500 OTC Call Option 9SCTS0AA	Fixed Annuity Hedge	N/A	Equity/ Index	Citigroup 5493008GOWFHX1UU8231	08/21/2020	08/20/2021	887	3,013,281	3397	4,435,000	0	0	799,985		799,985	371,393	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0ZP	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/21/2020	12/21/2021	1,082	3,997,903	3695	5,410,000	0	0	705,774		705,774	355,269	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0YA	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/21/2020	10/21/2021	3,135	10,770,481	3436	15,675,000	0	0	2,738,514		2,738,514	1,237,367	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0PP	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/14/2021	05/13/2022	133	555,585	4177	0	37,802	0	44,479		44,479	6,677	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	11,919	40,948,440	3436	59,595,000	0	0	10,411,594		10,411,594	4,704,363	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFS0CF	Fixed Annuity Hedge	N/A	Equity/ Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	06/21/2021	06/21/2022	9,581	40,477,713	4225	0	2,709,701	0	3,082,387		3,082,387	372,686	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	743	2,643,252	3558	122,380	0	0	398,177		398,177	200,801	0	0	0	0		0001
S&P 500 OTC Call Option 9SCTS0AC	Fixed Annuity Hedge	N/A	Equity/ Index	Citigroup 5493008GOWFHX1UU8231	08/21/2020	08/20/2021	3,641	12,369,060	3397	18,205,000	0	0	3,283,818		3,283,818	1,524,511	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFS0BL	Fixed Annuity Hedge	N/A	Equity/ Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	05/14/2021	05/13/2022	655	2,733,872	4174	0	187,546	0	220,620		220,620	33,074	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0IT	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	04/21/2021	04/21/2022	292	1,218,639	4173	0	83,719	0	95,285		95,285	11,566	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0DC	Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale O2RNE8IBXP4R0TD8PU41	12/14/2020	12/14/2021	978	3,567,245	3647	4,890,000	0	0	677,052		677,052	332,397	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGA0AQ	Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale O2RNE8IBXP4R0TD8PU41	05/21/2021	05/20/2022	645	2,680,530	4156	0	106,954	0	138,886		138,886	31,932	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0VL	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/14/2020	08/13/2021	46	155,158	3373	9,200	0	0	42,562		42,562	19,600	0	0	0	0		0001

Statement as of June 30, 2021 of the **National Life Insurance Company**

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SSGS0CU	Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale.	O2RNE8IBXP4R0TD8PU41	10/21/2020	10/21/2021	7,640	26,247,678	3436	38,200,000	0	0	6,673,763		6,673,763	3,015,466	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBA0AT	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	07/21/2020	07/21/2021	837	2,726,360	3257	133,864	0	0	447,518		447,518	133,331	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0VU	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	08/21/2020	08/20/2021	15,111	51,334,485	3397	75,555,000	0	0	13,628,612		13,628,612	6,327,078	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0IW	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	04/21/2021	04/21/2022	708	2,954,781	4173	0	200,364	0	231,033		231,033	30,669	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0KE	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	11/20/2020	11/19/2021	335	1,191,776	3558	92,839	0	0	256,755		256,755	121,732	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	1,085	3,859,931	3558	5,425,000	0	0	831,580		831,580	394,267	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0MD	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	02/19/2021	02/18/2022	312	1,218,894	3907	0	101,303	0	155,146		155,146	53,843	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	834	3,439,966	4125	0	236,467	0	298,047		298,047	61,580	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	2,878	9,442,891	3281	14,390,000	0	0	2,931,693		2,931,693	1,242,177	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	676	2,789,386	4126	0	190,995	0	240,780		240,780	49,785	0	0	0	0		0001
S&P 500 OTC Call Option 9SCTS0BE	Fixed Annuity Hedge	N/A	Equity/ Index	Citigroup	5493008GOWFHX1UU8231	03/12/2021	03/14/2022	910	3,588,439	3943	0	280,589	0	436,343		436,343	155,754	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0HP	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	07/21/2020	07/21/2021	4,173	13,592,713	3257	834,600	0	0	4,332,252		4,332,252	1,896,628	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0OX	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	04/21/2021	04/21/2022	1,727	7,207,496	4173	0	488,741	0	563,551		563,551	74,810	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	1,015	4,288,162	4225	0	156,087	0	191,636		191,636	35,549	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	3,455	13,312,357	3853	0	1,028,073	0	1,825,678		1,825,678	797,605	0	0	0	0		0001
S&P 500 OTC Call Option 9SCTS0AE	Fixed Annuity Hedge	N/A	Equity/ Index	Citigroup	5493008GOWFHX1UU8231	08/21/2020	08/20/2021	2,857	9,705,686	3397	14,285,000	0	0	2,576,729		2,576,729	1,196,245	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	303	994,161	3281	91,682	0	0	308,653		308,653	130,778	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	147	625,579	4256	0	40,930	0	43,861		43,861	2,931	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0JI	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	09/21/2020	09/21/2021	9,846	32,305,317	3281	49,230,000	0	0	10,029,689		10,029,689	4,249,645	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0MI	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	02/19/2021	02/18/2022	3,449	13,474,243	3907	0	1,107,004	0	1,715,058		1,715,058	608,053	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0MG	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	02/19/2021	02/18/2022	1,023	3,996,564	3907	0	328,346	0	508,699		508,699	180,353	0	0	0	0		0001
CASH MARGIN								0	0		0	0	0	69,205		69,205	0	0	0	0	0		
0019999999. Total-Purchased Options-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108-Call Options and Warrants											694,139,706	45,692,204	0	211,507,693	XXX	211,507,693	85,958,667	0	0	0	0	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Purchased Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP 108 -Put Options																						
IRS SWAPTION BC 10x10 SL4F3LVU Tenor: 3652 days SD:12/12/2013 ED:12/12/2023	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/12/2013	12/12/2023	0	100,000,000	9.76	940,000	0	0	6,255		6,255	4,289	0	0	0	0		0001
IRS SWAPTION CS 20x10 SLU8F7DM Tenor: 7305 days SD:12/12/2013 ED:12/12/2033	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	12/12/2013	12/12/2033	0	100,000,000	9.355	965,000	0	0	146,678		146,678	45,661	0	0	0	0		0001
0029999999. Total-Purchased Options-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108-Put Options										1,905,000	0	0	152,933	XXX	152,933	49,950	0	0	0	0	XXX	XXX
0079999999. Total-Purchased Options-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108										696,044,706	45,692,204	0	211,660,626	XXX	211,660,626	86,008,617	0	0	0	0	XXX	XXX
Total Purchased Options																						
0439999999. Total-Purchased Options-Call Options and Warrants										694,139,706	45,692,204	0	211,507,693	XXX	211,507,693	85,958,667	0	0	0	0	XXX	XXX
0449999999. Total-Purchased Options-Put Options										1,905,000	0	0	152,933	XXX	152,933	49,950	0	0	0	0	XXX	XXX
0499999999. Total-Purchased Options										696,044,706	45,692,204	0	211,660,626	XXX	211,660,626	86,008,617	0	0	0	0	XXX	XXX
Written Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Call Options and Warrants																						
Credit Suisse Balanced Trend 5 9CCSS0CT	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	05/14/2021	05/12/2022	611	176,280	288.51	0	(479)	0	(1,231)		(1,231)	(752)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0BS	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	09/14/2020	09/13/2021	65	17,917	275.65	324,659	0	0	(239)		(239)	(121)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0CN	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	03/12/2021	03/13/2022	1,322	375,990	284.41	0	(1,081)	0	(3,370)		(3,370)	(2,289)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0CB	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	12/14/2020	12/13/2021	843	234,480	278.15	4,210,626	0	0	(3,209)		(3,209)	(1,601)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0BV	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	10/14/2020	10/13/2021	73	20,088	275.18	364,617	0	0	(324)		(324)	(167)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0BY	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	11/13/2020	11/11/2021	394	109,642	278.28	1,967,912	0	0	(1,315)		(1,315)	(650)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0CK	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	02/12/2021	02/13/2022	2,882	821,773	285.14	0	(1,747)	0	(6,069)		(6,069)	(4,322)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0CE	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	01/14/2021	01/13/2022	804	226,406	281.6	0	(593)	0	(2,278)		(2,278)	(1,685)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0CY	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	06/14/2021	06/13/2022	731	215,141	294.31	0	(807)	0	(885)		(885)	(78)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0CQ	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	04/14/2021	04/13/2022	664	191,816	288.88	0	(730)	0	(1,152)		(1,152)	(422)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0BO	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	08/14/2020	08/12/2021	53	14,454	272.71	10,331	0	0	(265)		(265)	(144)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0BL	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	07/14/2020	07/13/2021	20	5,351	267.57	3,898	0	0	(189)		(189)	(113)	0	0	0	0		0001
HSI Hang Seng Option 9HCTS0AB	Fixed Annuity Hedge	N/A	Equity/ Index	Citigroup 5493008GOWFHX1UU8231	12/14/2020	12/14/2021	2	58,469	29234	7,745	0	0	(1,870)		(1,870)	9	0	0	0	0		0001
HSI Hang Seng Option 9HBCS0AF	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/14/2020	07/14/2021	2	56,434	28217	1,656	0	0	(1,397)		(1,397)	287	0	0	0	0		0001
HSI Hang Seng Option 9HBCS0AH	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/14/2020	08/13/2021	2	55,851	27925	1,774	0	0	(2,204)		(2,204)	(111)	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 Items(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)
HSI Hang Seng Option 9HRBS0AD	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	10/14/2020	10/14/2021	8	218,807	27351	31,680	0	0	(14,326)		(14,326)	(2,678)	0	0	0	0		0001
HSI Hang Seng Option 9HRBS0AB	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	09/14/2020	09/14/2021	2	54,573	27287	7,953	0	0	(3,474)		(3,474)	(666)	0	0	0	0		0001
HSI Hang Seng Option 9HMSS0AH	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/13/2020	11/12/2021	2	57,985	28992	7,827	0	0	(1,825)		(1,825)	48	0	0	0	0		0001
MSCI EM FLEX OPTION 9MXFS0AB	Fixed Annuity Hedge	N/A	Equity/ Index	CBOE 529900RLNSGA90UPEH54	05/21/2021	05/20/2022	8	11,505	1438	0	(36,387)	0	(54,142)		(54,142)	(17,755)	0	0	0	0		0001
MSCI EM FLEX OPTION 9MXFS0AD	Fixed Annuity Hedge	N/A	Equity/ Index	CBOE 529900RLNSGA90UPEH54	06/21/2021	06/21/2022	6	8,755	1459	0	(31,880)	0	(38,937)		(38,937)	(7,057)	0	0	0	0		0001
MSCI Emerging Markets 9MMSS0AL	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/21/2021	04/21/2022	645	932,122	1445	0	(34,734)	0	(38,621)		(38,621)	(3,887)	0	0	0	0		0001
MSCI Emerging Markets 9MCSS0AL	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	10/21/2020	10/21/2021	668	821,921	1230	3,310,962	0	0	(106,128)		(106,128)	(19,654)	0	0	0	0		0001
MSCI Emerging Markets 9MCSS0AN	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	02/19/2021	02/18/2022	649	1,003,172	1546	0	(49,221)	0	(12,310)		(12,310)	36,911	0	0	0	0		0001
MSCI Emerging Markets 9MMSS0AF	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/20/2020	11/19/2021	697	911,209	1307	3,452,380	0	0	(70,986)		(70,986)	(8,369)	0	0	0	0		0001
MSCI Emerging Markets 9MRBS0AD	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	07/21/2020	07/21/2021	714	838,493	1174	111,710	0	0	(142,632)		(142,632)	(31,939)	0	0	0	0		0001
MSCI Emerging Markets 9MMSS0AJ	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	01/21/2021	01/21/2022	588	893,736	1520	0	(42,191)	0	(11,034)		(11,034)	31,157	0	0	0	0		0001
MSCI Emerging Markets 9MMSS0AH	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/21/2020	12/21/2021	769	1,044,556	1358	3,807,011	0	0	(57,545)		(57,545)	(2,371)	0	0	0	0		0001
MSCI Emerging Markets 9MCTS0AB	Fixed Annuity Hedge	N/A	Equity/ Index	Citigroup 5493008GOWFHX1UU8231	08/21/2020	08/20/2021	729	860,512	1180	3,613,245	0	0	(143,076)		(143,076)	(30,092)	0	0	0	0		0001
MSCI Emerging Markets 9MMSS0AD	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/21/2020	09/21/2021	694	817,844	1178	3,439,429	0	0	(140,025)		(140,025)	(28,360)	0	0	0	0		0001
MSCI Emerging Markets 9MRBS0AF	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	03/19/2021	03/21/2022	587	848,133	1445	0	(41,709)	0	(31,595)		(31,595)	10,114	0	0	0	0		0001
S&P 500 FLEX OPTION 9SWFS0BK	Fixed Annuity Hedge	N/A	Equity/ Index	Wells Fargo KB1H1DSPRFMYMCUFXT09.	04/21/2021	04/21/2022	9,163	41,682,762	4549	0	(971,734)	0	(1,045,752)		(1,045,752)	(74,018)	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	7	32,142	4592	0	(77,844)	0	(85,098)		(85,098)	(7,253)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFS0BI	Fixed Annuity Hedge	N/A	Equity/ Index	CBOE 529900RLNSGA90UPEH54	06/21/2021	06/21/2022	71	325,457	4584	0	(735,278)	0	(907,148)		(907,148)	(171,870)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFS0BK	Fixed Annuity Hedge	N/A	Equity/ Index	CBOE 529900RLNSGA90UPEH54	06/21/2021	06/21/2022	8	35,924	4491	0	(112,120)	0	(135,168)		(135,168)	(23,048)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFS0AM	Fixed Annuity Hedge	N/A	Equity/ Index	CBOE 529900RLNSGA90UPEH54	05/21/2021	05/20/2022	52	234,474	4509	0	(638,529)	0	(752,885)		(752,885)	(114,356)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFS0BM	Fixed Annuity Hedge	N/A	Equity/ Index	CBOE 529900RLNSGA90UPEH54	06/21/2021	06/21/2022	49	217,365	4436	0	(809,285)	0	(962,213)		(962,213)	(152,928)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFS0AO	Fixed Annuity Hedge	N/A	Equity/ Index	CBOE 529900RLNSGA90UPEH54	05/21/2021	05/20/2022	6	26,499	4416	0	(95,570)	0	(114,366)		(114,366)	(18,796)	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 Items(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 9SBCS0WF	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/21/2020	09/21/2021	2,878	9,810,210	3409	14,182,352	0	0	(2,572,275)		(2,572,275)	(1,169,456)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0ZO	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/21/2020	12/21/2021	7,116	28,527,973	4009	34,434,395	0	0	(2,740,036)		(2,740,036)	(1,683,719)	0	0	0	0		0001
S&P 500 OTC Call Option 9SUBS0BF	Fixed Annuity Hedge	N/A	Equity/ Index	UBS 5493001KJTIIGC8Y1R12	05/14/2021	05/13/2022	980	4,458,510	4550	0	(104,390)	0	(121,525)		(121,525)	(17,136)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0JL	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/21/2020	09/21/2021	7,908	28,346,700	3585	38,311,650	0	0	(5,721,895)		(5,721,895)	(2,883,625)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0IX	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	04/21/2021	04/21/2022	708	3,140,341	4436	0	(104,628)	0	(117,552)		(117,552)	(12,924)	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFS0BO	Fixed Annuity Hedge	N/A	Equity/ Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	05/21/2021	05/20/2022	3,183	13,889,498	4364	0	(577,746)	0	(699,857)		(699,857)	(122,111)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0MJ	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/19/2021	02/18/2022	3,449	14,147,970	4102	0	(735,927)	0	(1,189,575)		(1,189,575)	(453,649)	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFS0BQ	Fixed Annuity Hedge	N/A	Equity/ Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	05/21/2021	05/20/2022	1,790	7,726,141	4316	0	(366,556)	0	(443,709)		(443,709)	(77,153)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS1AQ	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/21/2021	04/21/2022	2,936	12,865,816	4382	0	(502,613)	0	(571,235)		(571,235)	(68,622)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0HR	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	01/14/2021	01/14/2022	1,216	5,030,762	4137	0	(158,993)	0	(363,747)		(363,747)	(204,754)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0IC	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	01/21/2021	01/21/2022	2,022	8,092,408	4002	0	(428,706)	0	(822,426)		(822,426)	(393,720)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0VV	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/21/2020	08/20/2021	15,111	56,339,550	3728	73,044,761	0	0	(8,724,451)		(8,724,451)	(5,020,418)	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFS0CG	Fixed Annuity Hedge	N/A	Equity/ Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	06/21/2021	06/21/2022	9,581	44,120,697	4605	0	(920,545)	0	(1,145,170)		(1,145,170)	(224,624)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0HF	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	07/14/2020	07/14/2021	36	122,800	3411	2,930	0	0	(31,852)		(31,852)	(15,444)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0IM	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	03/19/2021	03/21/2022	8,927	38,076,155	4265	0	(1,178,143)	0	(2,217,370)		(2,217,370)	(1,039,228)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCTS0AB	Fixed Annuity Hedge	N/A	Equity/ Index	Citigroup 5493008GOWFHX1UU8231	08/21/2020	08/20/2021	887	3,201,609	3609	4,331,345	0	0	(614,753)		(614,753)	(325,512)	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0CX	Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	10/21/2020	10/21/2021	1,077	3,931,352	3650	5,260,305	0	0	(722,267)		(722,267)	(370,218)	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0CT	Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	10/21/2020	10/21/2021	11,919	44,940,947	3771	57,600,832	0	0	(6,675,699)		(6,675,699)	(3,702,118)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0HO	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	07/21/2020	07/21/2021	1,142	3,952,325	3461	100,108	0	0	(953,480)		(953,480)	(473,381)	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0CV	Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	10/21/2020	10/21/2021	7,640	28,675,594	3753	36,976,836	0	0	(4,398,477)		(4,398,477)	(2,412,746)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0VM	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/14/2020	08/13/2021	46	165,391	3595	3,647	0	0	(32,461)		(32,461)	(17,166)	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	2,556	8,655,357	3386	317,711	0	0	(2,324,322)		(2,324,322)	(1,100,896)	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 Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SMSS0HM	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	07/21/2020	07/21/2021	19,031	68,033,732	3575	750,773	0	0	(13,725,944)		(13,725,944)	(7,342,200)	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	2,234	8,574,718	3838	10,984,779	0	0	(1,177,699)		(1,177,699)	(646,815)	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	435	1,669,021	3837	2,118,637	0	0	(222,226)		(222,226)	(126,225)	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	155	650,397	4196	0	(27,341)	0	(45,049)		(45,049)	(17,708)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCTS0AF	Fixed Annuity Hedge	N/A	Equity/ Index	Citigroup	5493008GOWFHX1UU8231	08/21/2020	08/20/2021	2,857	10,092,952	3533	14,059,840	0	0	(2,195,143)		(2,195,143)	(1,106,948)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0HU	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	01/21/2021	01/21/2022	13,061	54,854,241	4200	0	(1,611,738)	0	(3,370,571)		(3,370,571)	(1,758,833)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0ZA	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	11/20/2020	11/19/2021	7,160	27,828,128	3887	34,643,588	0	0	(3,371,438)		(3,371,438)	(1,973,675)	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFS0BM	Fixed Annuity Hedge	N/A	Equity/ Index	Wells Fargo	KB1H1DSPRFMYMCUFXT09.	05/14/2021	05/13/2022	655	2,950,670	4505	0	(80,107)	0	(93,913)		(93,913)	(13,806)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0MF	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	02/19/2021	02/18/2022	9,695	41,284,315	4258	0	(1,403,971)	0	(2,278,296)		(2,278,296)	(874,326)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0RT	Fixed Annuity Hedge	N/A	Equity/ Index	BOA/Merrill Lynch	EYKN6V0ZCB8VD9IULB80	09/14/2020	09/14/2021	84	302,749	3604	410,024	0	0	(59,057)		(59,057)	(30,332)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0JH	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	09/14/2020	09/14/2021	1,031	3,826,113	3711	4,987,411	0	0	(619,550)		(619,550)	(342,244)	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0DF	Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale.	O2RNE8IBXP4R0TD8PU41	12/14/2020	12/14/2021	740	2,892,401	3909	3,598,783	0	0	(343,558)		(343,558)	(199,851)	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFS0AM	Fixed Annuity Hedge	N/A	Equity/ Index	Wells Fargo	KB1H1DSPRFMYMCUFXT09.	02/12/2021	02/14/2022	721	3,037,587	4213	0	(124,097)	0	(189,661)		(189,661)	(65,565)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0ZC	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	11/20/2020	11/19/2021	1,085	4,101,951	3781	5,295,690	0	0	(611,560)		(611,560)	(332,733)	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	978	3,915,051	4003	4,719,838	0	0	(377,612)		(377,612)	(232,533)	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFS0AR	Fixed Annuity Hedge	N/A	Equity/ Index	Wells Fargo	KB1H1DSPRFMYMCUFXT09.	03/12/2021	03/14/2022	904	3,851,745	4261	0	(135,437)	0	(223,576)		(223,576)	(88,139)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0IA	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	01/21/2021	01/21/2022	3,455	13,979,310	4046	0	(656,660)	0	(1,286,216)		(1,286,216)	(629,555)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0KG	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	11/20/2020	11/19/2021	3,736	13,979,440	3742	18,302,664	0	0	(2,235,076)		(2,235,076)	(1,187,577)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0JN	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	09/21/2020	09/21/2021	1,122	3,911,438	3486	5,486,165	0	0	(918,347)		(918,347)	(436,474)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0HD	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	07/14/2020	07/14/2021	630	2,209,838	3508	23,789	0	0	(496,593)		(496,593)	(256,395)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0ZM	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	12/21/2020	12/21/2021	11,777	47,757,737	4055	56,788,930	0	0	(4,101,382)		(4,101,382)	(2,592,279)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0ZQ	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	12/21/2020	12/21/2021	1,082	4,248,971	3927	5,273,387	0	0	(489,350)		(489,350)	(286,353)	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 Description	2 Description of Items(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, or Central	5 Counterparty Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SMSS0KI	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	11/20/2020	11/19/2021	3,109	11,495,061	3697	15,299,576	0	0	(1,984,493)		(1,984,493)	(1,025,657)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0VK	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	08/14/2020	08/13/2021	692	2,560,877	3701	25,389	0	0	(416,984)		(416,984)	(237,302)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0JP	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	09/21/2020	09/21/2021	3,615	12,475,437	3451	17,735,298	0	0	(3,082,026)		(3,082,026)	(1,435,279)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0IO	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	03/19/2021	03/21/2022	6,792	28,836,862	4246	0	(944,259)	0	(1,773,621)		(1,773,621)	(829,361)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCTS0BF	Fixed Annuity Hedge	N/A	Equity/ Index	Citigroup	5493008GOWFHX1UU8231	03/12/2021	03/14/2022	910	3,911,398	4298	0	(124,488)	0	(203,427)		(203,427)	(78,939)	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	194	786,703	4055	0	(28,474)	0	(67,561)		(67,561)	(39,087)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCTS0BH	Fixed Annuity Hedge	N/A	Equity/ Index	Citigroup	5493008GOWFHX1UU8231	06/14/2021	06/14/2022	709	3,288,420	4638	0	(67,896)	0	(74,115)		(74,115)	(6,219)	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFS0CA	Fixed Annuity Hedge	N/A	Equity/ Index	Wells Fargo	KB1H1DSPRFMYMCUFXT09	06/14/2021	06/14/2022	147	662,225	4505	0	(21,414)	0	(23,337)		(23,337)	(1,922)	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFS0CI	Fixed Annuity Hedge	N/A	Equity/ Index	Wells Fargo	KB1H1DSPRFMYMCUFXT09	06/21/2021	06/21/2022	2,006	8,804,595	4389	0	(378,352)	0	(444,878)		(444,878)	(66,525)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCTS0AD	Fixed Annuity Hedge	N/A	Equity/ Index	Citigroup	5493008GOWFHX1UU8231	08/21/2020	08/20/2021	3,641	13,009,766	3573	17,845,051	0	0	(2,653,074)		(2,653,074)	(1,372,152)	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	834	3,749,564	4496	0	(93,361)	0	(111,348)		(111,348)	(17,987)	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	1,048	4,494,830	4289	0	(147,771)	0	(223,508)		(223,508)	(75,736)	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	1,023	4,247,148	4152	0	(193,903)	0	(315,527)		(315,527)	(121,623)	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	113	419,962	3716	551,281	0	0	(68,545)		(68,545)	(36,938)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS1BE	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	05/21/2021	05/20/2022	8,265	37,439,541	4530	0	(937,581)	0	(1,120,375)		(1,120,375)	(182,795)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0IQ	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	03/19/2021	03/21/2022	3,305	13,580,741	4109	0	(649,582)	0	(1,178,410)		(1,178,410)	(528,828)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0HQ	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	07/21/2020	07/21/2021	4,173	14,296,823	3426	437,163	0	0	(3,629,238)		(3,629,238)	(1,762,303)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0IV	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	04/21/2021	04/21/2022	6,528	29,559,828	4528	0	(735,835)	0	(801,145)		(801,145)	(65,310)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0YB	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	10/21/2020	10/21/2021	3,135	11,190,539	3570	15,435,800	0	0	(2,339,293)		(2,339,293)	(1,139,797)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0PQ	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	05/14/2021	05/13/2022	133	589,706	4434	0	(20,006)	0	(23,663)		(23,663)	(3,658)	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFS0AP	Fixed Annuity Hedge	N/A	Equity/ Index	Wells Fargo	KB1H1DSPRFMYMCUFXT09	02/19/2021	02/18/2022	5,963	25,275,845	4239	0	(907,532)	0	(1,477,811)		(1,477,811)	(570,278)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0RZ	Fixed Annuity Hedge	N/A	Equity/ Index	BOA/Merrill Lynch	EYKN6V0ZCB8VD9IULB80	10/14/2020	10/14/2021	918	3,512,286	3826	4,438,521	0	0	(465,147)		(465,147)	(269,249)	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 Items(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 9SMSS0ML	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/19/2021	02/18/2022	1,861	7,551,752	4058	0	(438,161)	0	(703,870)		(703,870)	(265,709)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0HW	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	01/21/2021	01/21/2022	8,461	35,371,887	4181	0	(1,106,029)	0	(2,298,556)		(2,298,556)	(1,192,527)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0LA	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	01/14/2021	01/14/2022	939	3,818,481	4067	0	(149,054)	0	(331,036)		(331,036)	(181,981)	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0DN	Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	04/14/2021	04/14/2022	676	2,985,682	4417	0	(93,962)	0	(116,434)		(116,434)	(22,472)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0YY	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/20/2020	11/19/2021	10,703	41,788,793	3904	51,725,458	0	0	(4,876,015)		(4,876,015)	(2,890,645)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0XZ	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/21/2020	10/21/2021	3,780	13,659,106	3614	18,527,557	0	0	(2,664,550)		(2,664,550)	(1,333,157)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0ZS	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/21/2020	12/21/2021	4,086	15,879,504	3886	19,992,471	0	0	(1,987,187)		(1,987,187)	(1,130,892)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0NS	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/19/2021	03/21/2022	772	3,210,624	4159	0	(134,394)	0	(247,546)		(247,546)	(113,153)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0JJ	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/21/2020	09/21/2021	9,846	35,455,052	3601	47,642,529	0	0	(6,969,405)		(6,969,405)	(3,548,529)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0OY	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/21/2021	04/21/2022	1,727	7,485,699	4335	0	(334,571)	0	(383,393)		(383,393)	(48,822)	0	0	0	0		0001
S&P 500 OTC Call Option 9SUBS0AF	Fixed Annuity Hedge	N/A	Equity/ Index	UBS 5493001KJTIIGC8Y1R12	11/13/2020	11/12/2021	624	2,455,253	3935	3,017,315	0	0	(265,874)		(265,874)	(161,709)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0HY	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	01/21/2021	01/21/2022	1,188	4,864,456	4095	0	(198,326)	0	(398,008)		(398,008)	(199,682)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0NU	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/19/2021	03/21/2022	1,710	6,949,697	4064	0	(373,969)	0	(666,832)		(666,832)	(292,863)	0	0	0	0		0001
0509999999. Total-Written Options-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108- Call Options and Warrants										669,359,994	(20,878,437)	0	(130,917,466)	XXX	(130,917,466)	(64,227,298)	0	0	0	0	XXX	XXX
0569999999. Total-Written Options-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108										669,359,994	(20,878,437)	0	(130,917,466)	XXX	(130,917,466)	(64,227,298)	0	0	0	0	XXX	XXX
Total Written Options																						
0929999999. Total-Written Options-Call Options and Warrants										669,359,994	(20,878,437)	0	(130,917,466)	XXX	(130,917,466)	(64,227,298)	0	0	0	0	XXX	XXX
0989999999. Total-Written Options										669,359,994	(20,878,437)	0	(130,917,466)	XXX	(130,917,466)	(64,227,298)	0	0	0	0	XXX	XXX
Swaps - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Interest Rate																						
CREDIT SUISSE SECURITIES Variable Rate Interest Rate Swap-R SLYBN107	DISCOVERY COMMUNICATIONS 25470DBE8	D	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	08/04/2015	06/15/2025	0	4,400,000	0.11888	0	0	4,232	0		0	0	0	0	0	43,770		97.43
CREDIT SUISSE SECURITIES Fixed Rate Interest Rate Swap-P SLYBN107	DISCOVERY COMMUNICATIONS 25470DBE8	D	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	08/04/2015	06/15/2025	0	4,400,000	-2.295	0	(399,996)	(50,490)	(266,543)		(266,543)	0	0	0	0	0		97.43
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLYBN10P	Goldman Sachs Group Inc 38148LAE6	D	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	08/04/2015	05/22/2025	0	4,500,000	0.15013	0	0	4,146	0		0	0	0	0	0	44,402		96.88
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLYBN10P	Goldman Sachs Group Inc 38148LAE6	D	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	08/04/2015	05/22/2025	0	4,500,000	-2.273	0	(408,125)	(51,143)	(271,960)		(271,960)	0	0	0	0	0		96.88

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 Items(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 SLYBN3VL	GENERAL MOTORS FINL CO 37045XAS5	D	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	08/05/2015	01/15/2025	0	6,100,000	0.18375	0	0	7,005	0		0	0	0	0	0	57,399		96.79
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLYBN3VL	GENERAL MOTORS FINL CO 37045XAS5	D	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	08/05/2015	01/15/2025	0	6,100,000	-2.325	0	(620,312)	(70,913)	(413,354)		(413,354)	0	0	0	0	0		96.79
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLYBN10D	MOSAIC CO 61945CAC7	D	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	08/04/2015	11/15/2023	0	4,500,000	0.15588	0	0	4,303	0		0	0	0	0	0	34,675		96.86
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLYBN10D	MOSAIC CO 61945CAC7	D	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	08/04/2015	11/15/2023	0	4,500,000	-2.149	0	(295,031)	(48,353)	(196,598)		(196,598)	0	0	0	0	0		96.86
CASH MARGIN							0	0		0	0	0	2,726,917		0	0	0	0	0	0		
0999999999. Total-Swaps-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108-Interest Rate										0	(1,723,463)	(201,213)	1,578,462	XXX	(1,148,455)	0	0	0	0	180,246	XXX	XXX
1049999999. Total-Swaps-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108										0	(1,723,463)	(201,213)	1,578,462	XXX	(1,148,455)	0	0	0	0	180,246	XXX	XXX
Total - Swaps																						
1359999999. Total-Swaps-Interest Rate										0	(1,723,463)	(201,213)	1,578,462	XXX	(1,148,455)	0	0	0	0	180,246	XXX	XXX
1409999999. Total-Swaps										0	(1,723,463)	(201,213)	1,578,462	XXX	(1,148,455)	0	0	0	0	180,246	XXX	XXX
Totals																						
1689999999. Total-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108										1,365,404,700	23,090,304	(201,213)	82,321,622	XXX	79,594,705	21,781,319	0	0	0	180,246	XXX	XXX
1759999999. TOTAL										1,365,404,700	23,090,304	(201,213)	82,321,622	XXX	79,594,705	21,781,319	0	0	0	180,246	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 98.4% of the opposite change in the fair value of the hedged item attributable to the hedged risk, which is within the 80-125 percent range allowed.

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1 Ticker Symbol	2 Number of Contracts	3 Notional Amount	4 Description	5 Description of Item(s) Hedged, Used for Income Generation or Replicated	6 Schedule / Exhibit Identifier	7 Type(s) of Risk(s) (a)	8 Date of Maturity or Expiration	9 Exchange	10 Trade Date	11 Transaction Price	12 Reporting Date Price	13 Fair Value	14 Book/Adjusted Carrying Value	Highly Effective Hedges 15 Cumulative Variation Margin	Highly Effective Hedges 16 Deferred Variation Margin	Highly Effective Hedges 17 Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	18 Cumulative Variation Margin for All Other Hedges	19 Change in Variation Margin Gain (Loss) Recognized in Current Year	20 Potential Exposure	21 Hedge Effectiveness at Inception and at Year-end (b)	22 Value of One (1) Point
Long Futures																					
Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108																					
	0	0	CASH	CASH						0.0000	0.0000	38,169	38,169	0	0	0	0	0	0		0
1519999999. Total-Long Futures-Hedging Effective-Excluding Variable Annuities Under SSAP No. 108												38,169	38,169	0	0	0	0	0	0	XXX	XXX
1579999999. Total-Long Futures												38,169	38,169	0	0	0	0	0	0	XXX	XXX
Totals																					
1689999999. Total-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108												38,169	38,169	0	0	0	0	0	0	XXX	XXX
1759999999. TOTAL												38,169	38,169	0	0	0	0	0	0	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
JPM	38,219	(41)	38,169
Total Net Cash Deposits	38,219	(41)	38,169

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1		2	3	Counterparty Offset		Book Adjusted Carrying Value			Fair Value			12	13
				4	5	6	7	8	9	10	11		
Description of Exchange, Counterparty or Central Clearinghouse		Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Present Value of Financing Premium	Contracts with Book/Adjusted Carrying Value > 0	Contracts with Book/Adjusted Carrying Value < 0	Exposure Net of Collateral	Contracts with Fair Value > 0	Contracts with Fair Value < 0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
Exchange Traded Derivatives													
0199999999. Aggregate Sum of Exchange Traded		XXX	XXX	XXX	0	6,752,484	(3,049,957)	6,752,484	6,752,484	(3,049,957)	6,752,484	0	0
NAIC 1 Designation													
Bank of America	EYKN6V0ZCB8VD9IULB80	Y	Y	0	0	1,939,289	(524,204)	1,415,085	1,939,289	(524,204)	1,415,085	0	0
Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	Y	Y	2,387,000	0	60,250,672	(37,799,892)	20,063,780	60,250,672	(37,799,892)	20,063,780	0	0
Citigroup	5493008GOWFHX1UU8231	Y	Y	1,607,000	0	7,520,166	(5,885,458)	27,708	7,520,166	(5,885,458)	27,708	0	0
Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	Y	Y	13,688,985	0	29,014,074	(14,766,586)	558,503	29,014,074	(14,766,586)	558,503	0	0
Morgan Stanley	4PQUHN3JPFGFNF3BB653	Y	Y	21,209,000	0	70,966,448	(49,597,729)	159,719	70,966,448	(49,597,729)	159,719	0	0
RBC Capital Markets	ES7IP3U3RHIGC71XBU11	Y	Y	564,000	0	884,933	(192,027)	128,906	884,933	(192,027)	128,906	0	0
Societe Generale	O2RNE8IBXP4R0TD8PU41	Y	Y	8,008,000	0	20,904,916	(12,813,940)	82,976	20,904,916	(12,813,940)	82,976	0	0
UBS	5493001KJTIIGC8Y1R12	Y	Y	400,000	0	917,548	(454,960)	62,588	917,548	(454,960)	62,588	0	0
Wells Fargo	KB1H1DSPRFMYMCUFXT09	Y	Y	6,600,000	0	12,548,265	(5,832,713)	115,552	12,548,265	(5,832,713)	115,552	0	0
0299999999. Total NAIC 1 Designation				54,463,985	0	204,946,311	(127,867,509)	22,614,817	204,946,311	(127,867,509)	22,614,817	0	0
0899999999. Aggregate Sum of Central Clearinghouse	XXX	XXX	XXX	0	0	1,578,462	0	1,578,462	0	(1,148,455)	0	180,246	180,246
0999999999. Gross Totals				54,463,985	0	213,277,257	(130,917,466)	30,945,763	211,698,795	(132,065,921)	29,367,301	180,246	180,246
1. Offset per SSAP No. 64						0	0						
2. Net after right of offset per SSAP No. 64						213,277,257	(130,917,466)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

1		2	3	4	5	6	7	8	9
Exchange, Counterparty or Central Clearinghouse		Type of Asset Pledged	CUSIP Identification	Description	Fair Value	Par Value	Book/Adjusted Carrying Value	Maturity Date	Type of Margin (I, V or IV)
Collateral Pledged by Reporting Entity									
J.P. Morgan Securities LLC	ZBUT11V806EZRVTWT807	TREASURY	91282C BD 2	United States Treasury 1 1/4% Due 12/31/2022 JD30	391,937	400,000	399,890	12/31/2022	IV
J.P. Morgan Securities LLC	ZBUT11V806EZRVTWT807	CASH		CASH	38,169	38,169	38,169		V
J.P. Morgan Securities LLC	ZBUT11V806EZRVTWT807	CASH		CASH	1,578,448	1,578,448	1,578,448		V
0199999999. Totals					2,008,554	2,016,617	2,016,507	XXX	XXX
Collateral Pledged to Reporting Entity									
Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	CASH	09199N ND 9	CASH	2,387,000	2,387,000	XXX		V
Citigroup	5493008GOWFHX1UU8231	CASH	09199N ND 9	CASH	1,607,000	1,607,000	XXX		V
Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	CASH	09199N ND 9	CASH	13,688,985	13,688,985	XXX		V
Morgan Stanley	4PQUHN3JPFGFNF3BB653	CASH	09199N ND 9	CASH	21,209,000	21,209,000	XXX		V
RBC Capital Markets	ES7IP3U3RHIGC71XBU11	CASH	09199N ND 9	CASH	564,000	564,000	XXX		V
Societe Generale	O2RNE8IBXP4R0TD8PU41	CASH	09199N ND 9	CASH	8,008,000	8,008,000	XXX		V
UBS	5493001KJTIIGC8Y1R12	CASH	09199N ND 9	CASH	400,000	400,000	XXX		V
Wells Fargo	KB1H1DSPRFMYMCUFXT09	CASH	09199N ND 9	CASH	6,600,000	6,600,000	XXX		V
0299999999. Totals					54,463,985	54,463,985	XXX	XXX	XXX

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		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
						6	7	8	
Depository		Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories									
JP Morgan Chase Bank	New York, NY		0.000	0	0	8,604,836	13,101,753	(13,887,562)	XXX
Federal Home Loan Bank	Boston, MA		0.000	0	0	1,092,427	1,452,645	1,398,571	XXX
State Street Bank	Boston, MA		0.000	0	0	304,681	442,666	429,051	XXX
BNY-Mellon	Pittsburgh, PA		0.000	0	0	551,699	563,266	574,750	XXX
0199998. Deposits in.....2 depositories that do not exceed the allowable limit in any one depository (see Instructions) - Open Depositories		XXX	XXX	0	0	(12,663)	4,293	(4,138)	XXX
0199999. Total Open Depositories		XXX	XXX	0	0	10,540,979	15,564,622	(11,489,328)	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	10,540,979	15,564,622	(11,489,328)	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	400	400	400	XXX
0599999. Total Cash		XXX	XXX	0	0	10,541,379	15,565,022	(11,488,928)	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due & Accrued	9 Amount Received During Year
Exempt Money Market Mutual Funds as Identified by the SVO								
09248U 70 0	Blackrock Fed fund # 030		06/30/2021	0.000		62,400,000	0	1,187
8599999. Total - Exempt Money Market Mutual Funds as Identified by the SVO						62,400,000	0	1,187
9999999. Total - Cash Equivalents						62,400,000	0	1,187