

QUARTERLY STATEMENT

OF THE

Life Insurance Company of the Southwest

Of

Addison

in the state of TX

to the Insurance Department

of the State of

For the Period Ended

September 30, 2021

2021

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



QUARTERLY STATEMENT

As of September 30, 2021
of the Condition and Affairs of the

Life Insurance Company of the Southwest

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

OFFICERS

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

OTHER

Achim Bernd Schwetlick #	EVP & Chief Marketing Officer	Jason Joseph Doiron #	EVP & Chief Investment Officer
Nimesh (nmn) Mehta	SVP & Chief Information Officer	William David Whitsell	SVP & Executive Chief Underwriter
Matthew Charles Frazee	SVP	Ataollah (nmn) Azarshahi	SVP
Christopher Brett Zimmermann	SVP & General Counsel	Michael Leo Veilleux #	VP & Chief People Officer
Michael Hudson Crawford	VP & Chief Actuary & Appointed Actuary	David Brian Soccodato	VP, Controller & Tax Officer
Ian Andrew McKenny	VP & Assistant General Counsel	Gregory Mark Mateja #	VP & Treasurer
Rebecca Palmer	VP & Chief Information Security Officer	Kristin Cook	VP & Chief Underwriter
Erica George #	Illustration Officer & Filing Officer	Cathy Shires #	VP & Illustration Actuary
Pamela Newcomb Blalock	VP	Eric (nmn) Lopez	VP
Angela Marie McCraw	VP	Alfred Joseph Foice	VP

DIRECTORS OR TRUSTEES

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

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

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

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

Subscribed and sworn to before me
This signed by: _____ day of November 2021

a. Is this an original filing? Yes [X] No []
b. If no: 1. State the amendment number _____
2. Date filed _____
3. Number of pages attached _____

Janice Ellis
5D8577B2873D4B7...

ASSETS

	Current Statement Date			4
	1	2	3	December 31 Prior Year Net Admitted Assets
	Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....	18,467,063,415	0	18,467,063,415	17,415,511,446
2. Stocks:				
2.1 Preferred stocks.....	15,315,000	0	15,315,000	7,050,000
2.2 Common stocks.....	80,098,486	0	80,098,486	86,390,619
3. Mortgage loans on real estate:				
3.1 First liens.....	4,177,421,349	0	4,177,421,349	3,513,996,978
3.2 Other than first liens.....	36,102,354	0	36,102,354	36,390,753
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....	0	0	0	0
4.2 Properties held for the production of income (less \$.....0 encumbrances).....	0	0	0	0
4.3 Properties held for sale (less \$.....0 encumbrances).....	0	0	0	0
5. Cash (\$.....28,610,141), cash equivalents (\$.....500,000) and short-term investments (\$.....247,825).....	29,357,966	0	29,357,966	63,504,824
6. Contract loans (including \$.....0 premium notes).....	493,393,746	0	493,393,746	476,694,775
7. Derivatives.....	1,597,638,102	0	1,597,638,102	2,700,631,557
8. Other invested assets.....	1,201,077,625	0	1,201,077,625	1,005,163,843
9. Receivables for securities.....	0	0	0	0
10. Securities lending reinvested collateral assets.....	0	0	0	0
11. Aggregate write-ins for invested assets.....	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11).....	26,097,468,043	0	26,097,468,043	25,305,334,794
13. Title plants less \$.....0 charged off (for Title insurers only).....	0	0	0	0
14. Investment income due and accrued.....	197,033,434	0	197,033,434	177,329,915
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	1,412,728	0	1,412,728	1,731,390
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums).....	34,522,689	0	34,522,689	25,074,532
15.3 Accrued retrospective premiums (\$.....0) and contracts subject to redetermination (\$.....0).....	0	0	0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	7,452,314	0	7,452,314	7,948,089
16.2 Funds held by or deposited with reinsured companies.....	4,582	0	4,582	4,066
16.3 Other amounts receivable under reinsurance contracts.....	0	0	0	0
17. Amounts receivable relating to uninsured plans.....	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon.....	57,364,260	0	57,364,260	11,325,310
18.2 Net deferred tax asset.....	129,870,604	34,273,156	95,597,448	83,033,978
19. Guaranty funds receivable or on deposit.....	511,983	0	511,983	511,983
20. Electronic data processing equipment and software.....	0	0	0	0
21. Furniture and equipment, including health care delivery assets (\$.....0).....	3,517	3,517	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.....	6,287,557	0	6,287,557	31,564,203
24. Health care (\$.....0) and other amounts receivable.....	75,568,773	75,568,773	0	0
25. Aggregate write-ins for other than invested assets.....	241,814,911	672,458	241,142,453	224,600,370
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	26,849,315,394	110,517,904	26,738,797,490	25,868,458,631
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0	0
28. Total (Lines 26 and 27).....	26,849,315,394	110,517,904	26,738,797,490	25,868,458,631

DETAILS OF WRITE-INS

1101.....	0	0	0	0
1102.....	0	0	0	0
1103.....	0	0	0	0
1198. Summary of remaining write-ins for Line 11 from overflow page.....	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above).....	0	0	0	0
2501. Corporate Owned Life Insurance.....	239,976,405	0	239,976,405	224,518,022
2502. Items not allocated.....	1,312,926	179,221	1,133,704	82,348
2503. Leasehold Improvements.....	7,623	7,623	0	0
2598. Summary of remaining write-ins for Line 25 from overflow page.....	517,958	485,614	32,344	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	241,814,911	672,458	241,142,453	224,600,370

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$.....19,408,409,561 less \$.....0 included in Line 6.3 (including \$.....205,806,568 Modco Reserve).....	19,408,409,561	18,074,158,357
2. Aggregate reserve for accident and health contracts (including \$.....0 Modco Reserve).....	375,808	397,105
3. Liability for deposit-type contracts (including \$.....0 Modco Reserve).....	2,186,226,838	2,181,504,529
4. Contract claims:		
4.1 Life.....	64,864,310	42,381,368
4.2 Accident and health.....	10,000	10,000
5. Policyholders' dividends/refunds to members \$.....0 and coupons \$.....0 due and unpaid.....	0	0
6. Provision for policyholders' dividends/refunds to members and coupons payable in following calendar year - estimated amounts:		
6.1 Policyholder's dividends/refunds to members apportioned for payment (including \$.....0 Modco).....	203,571	130,249
6.2 Policyholder's dividends/refunds to members not yet apportioned (including \$.....0 Modco).....	0	0
6.3 Coupons and similar benefits (including \$.....0 Modco).....	0	0
7. Amount provisionally held for deferred dividend policies not included in Line 6.....	0	0
8. Premiums and annuity considerations for life and accident and health contracts received in advance less \$.....0 discount; including \$.....1,121 accident and health premiums.....	286,060	194,454
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts.....	1,130,651	79,813
9.2 Provision for experience rating refunds, including the liability of \$.....0 accident and health experience rating refunds of which \$.....0 is for medical loss ratio rebate per the Public Health Service Act.....	0	0
9.3 Other amounts payable on reinsurance, including \$.....0 assumed and \$.....0 ceded.....	0	0
9.4 Interest Maintenance Reserve.....	54,672,887	55,766,367
10. Commissions to agents due or accrued - life and annuity contracts \$....4,344,045, accident and health \$.....0 and deposit-type contract funds \$.....0.....	4,344,045	6,877,488
11. Commissions and expense allowances payable on reinsurance assumed.....	0	0
12. General expenses due or accrued.....	14,342,851	13,983,217
13. Transfers to Separate Accounts due or accrued (net) (including \$.....0 accrued for expense allowances recognized in reserves, net of reinsured allowances).....	0	0
14. Taxes, licenses and fees due or accrued, excluding federal income taxes.....	5,772,914	3,736,945
15.1 Current federal and foreign income taxes, including \$.....0 on realized capital gains (losses).....	0	0
15.2 Net deferred tax liability.....	0	0
16. Unearned investment income.....	1,217,795	1,232,540
17. Amounts withheld or retained by reporting entity as agent or trustee.....	409,945	481,491
18. Amounts held for agents' account, including \$.....0 agents' credit balances.....	0	487,989
19. Remittances and items not allocated.....	31,940,651	33,914,524
20. Net adjustment in assets and liabilities due to foreign exchange rates.....	0	0
21. Liability for benefits for employees and agents if not included above.....	0	0
22. Borrowed money \$.....0 and interest thereon \$.....0.....	0	0
23. Dividends to stockholders declared and unpaid.....	0	0
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve.....	370,803,431	228,979,212
24.02 Reinsurance in unauthorized and certified (\$.....0) companies.....	0	0
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$.....0) reinsurers.....	0	0
24.04 Payable to parent, subsidiaries and affiliates.....	11,755,649	15,077,180
24.05 Drafts outstanding.....	0	0
24.06 Liability for amounts held under uninsured plans.....	0	0
24.07 Funds held under coinsurance.....	1,561,821,440	1,395,502,159
24.08 Derivatives.....	1,102,181,073	2,124,629,544
24.09 Payable for securities.....	106,459,866	19,565,123
24.10 Payable for securities lending.....	0	0
24.11 Capital notes \$.....0 and interest thereon \$.....0.....	0	0
25. Aggregate write-ins for liabilities.....	58,125,459	9,938,260
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25).....	24,985,354,804	24,209,027,911
27. From Separate Accounts statement.....	0	0
28. Total liabilities (Lines 26 and 27).....	24,985,354,804	24,209,027,911
29. Common capital stock.....	3,000,000	3,000,000
30. Preferred capital stock.....	0	0
31. Aggregate write-ins for other-than-special surplus funds.....	0	0
32. Surplus notes.....	30,000,000	30,000,000
33. Gross paid in and contributed surplus.....	584,496,410	584,496,410
34. Aggregate write-ins for special surplus funds.....	0	0
35. Unassigned funds (surplus).....	1,135,946,276	1,041,934,310
36. Less treasury stock, at cost:		
36.1 .....0.000 shares common (value included in Line 29 \$.....0).....	0	0
36.2 .....0.000 shares preferred (value included in Line 30 \$.....0).....	0	0
37. Surplus (Total Lines 31 + 32 + 33 + 34 + 35 - 36) (including \$.....0 in Separate Accounts Statement).....	1,750,442,686	1,656,430,720
38. Totals of Lines 29, 30 and 37.....	1,753,442,686	1,659,430,720
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3).....	26,738,797,490	25,868,458,631

DETAILS OF WRITE-INS

2501. LIHTC Commitments.....	1,028,331	1,394,371
2502. Uncashed Checks Pending Escheatment.....	8,054,062	7,298,826
2503. Guaranty Fund.....	911,966	925,719
2598. Summary of remaining write-ins for Line 25 from overflow page.....	48,131,100	319,344
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	58,125,459	9,938,260
3101.	0	0
3102.	0	0
3103.	0	0
3198. Summary of remaining write-ins for Line 31 from overflow page.....	0	0
3199. Totals (Lines 3101 thru 3103 plus 3198) (Line 31 above).....	0	0
3401.	0	0
3402.	0	0
3403.	0	0
3498. Summary of remaining write-ins for Line 34 from overflow page.....	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34 above).....	0	0

SUMMARY OF OPERATIONS

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts.....	2,410,584,077	1,850,840,829	2,639,382,168
2. Considerations for supplementary contracts with life contingencies.....	292,808	114,774	252,643
3. Net investment income.....	1,003,922,053	653,617,273	1,113,747,469
4. Amortization of Interest Maintenance Reserve (IMR).....	5,248,629	4,530,415	6,054,195
5. Separate Accounts net gain from operations excluding unrealized gains or losses.....	0	0	0
6. Commissions and expense allowances on reinsurance ceded.....	32,915,360	45,571,377	59,246,718
7. Reserve adjustments on reinsurance ceded.....	0	0	0
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts.....	0	0	0
8.2 Charges and fees for deposit-type contracts.....	0	0	0
8.3 Aggregate write-ins for miscellaneous income.....	(871,858)	59,003,629	61,084,108
9. Totals (Lines 1 to 8.3).....	3,452,091,068	2,613,678,297	3,879,767,301
10. Death benefits.....	151,160,151	102,271,964	149,820,570
11. Matured endowments (excluding guaranteed annual pure endowments).....	211,157	897,457	2,493,057
12. Annuity benefits.....	99,968,556	75,469,566	101,253,942
13. Disability benefits and benefits under accident and health contracts.....	796,534	1,098,046	1,429,079
14. Coupons, guaranteed annual pure endowments and similar benefits.....	0	0	0
15. Surrender benefits and withdrawals for life contracts.....	917,955,711	846,865,918	1,151,068,362
16. Group conversions.....	0	0	0
17. Interest and adjustments on contract or deposit-type contract funds.....	23,093,888	31,666,655	40,724,353
18. Payments on supplementary contracts with life contingencies.....	271,189	213,575	275,732
19. Increase in aggregate reserves for life and accident and health contracts.....	1,334,233,348	824,225,371	1,249,705,918
20. Totals (Lines 10 to 19).....	2,527,690,534	1,882,708,551	2,696,771,012
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only).....	519,921,338	430,644,418	606,011,978
22. Commissions and expense allowances on reinsurance assumed.....	0	0	0
23. General insurance expenses and fraternal expenses.....	171,125,630	152,549,196	229,609,719
24. Insurance taxes, licenses and fees, excluding federal income taxes.....	37,714,671	30,710,984	43,725,859
25. Increase in loading on deferred and uncollected premiums.....	6,667,486	9,716,844	11,531,669
26. Net transfers to or (from) Separate Accounts net of reinsurance.....	0	0	0
27. Aggregate write-ins for deductions.....	96,946,136	55,597,727	83,991,691
28. Totals (Lines 20 to 27).....	3,360,065,794	2,561,927,721	3,671,641,929
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28).....	92,025,274	51,750,577	208,125,372
30. Dividends to policyholders and refunds to members.....	175,458	116,814	130,473
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30).....	91,849,816	51,633,762	207,994,899
32. Federal and foreign income taxes incurred (excluding tax on capital gains).....	(1,905,345)	(5,840,818)	5,271,146
33. Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32).....	93,755,161	57,474,580	202,723,753
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$.....8,832,745 (excluding taxes of \$.....1,104,533 transferred to the IMR).....	(957,325)	(21,660,623)	(40,383,460)
35. Net income (Line 33 plus Line 34).....	92,797,836	35,813,958	162,340,294
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year.....	1,659,430,724	1,515,606,084	1,515,606,084
37. Net income (Line 35).....	92,797,836	35,813,958	162,340,294
38. Change in net unrealized capital gains (losses) less capital gains tax of \$.....0.....	141,944,740	(36,143,772)	(538,676)
39. Change in net unrealized foreign exchange capital gain (loss).....	(24,798)	(104,164)	193,762
40. Change in net deferred income tax.....	(18,602,648)	32,741,596	32,077,312
41. Change in nonadmitted assets.....	31,282,447	(24,778,809)	(32,121,793)
42. Change in liability for reinsurance in unauthorized and certified companies.....	0	0	0
43. Change in reserve on account of change in valuation basis, (increase) or decrease.....	0	0	0
44. Change in asset valuation reserve.....	(141,824,219)	(12,168,531)	(43,809,555)
45. Change in treasury stock.....	0	0	0
46. Surplus (contributed to) withdrawn from Separate Accounts during period.....	0	0	0
47. Other changes in surplus in Separate Accounts Statement.....	0	0	0
48. Change in surplus notes.....	0	0	0
49. Cumulative effect of changes in accounting principles.....	0	0	0
50. Capital changes:			
50.1 Paid in.....	0	0	0
50.2 Transferred from surplus (Stock Dividend).....	0	0	0
50.3 Transferred to surplus.....	0	0	0
51. Surplus adjustment:			
51.1 Paid in.....	0	0	45,524,296
51.2 Transferred to capital (Stock Dividend).....	0	0	0
51.3 Transferred from capital.....	0	0	0
51.4 Change in surplus as a result of reinsurance.....	0	0	0
52. Dividends to stockholders.....	0	0	0
53. Aggregate write-ins for gains and losses in surplus.....	(11,561,392)	(14,068,442)	(19,841,000)
54. Net change in capital and surplus (Lines 37 through 53).....	94,011,967	(18,708,164)	143,824,640
55. Capital and surplus as of statement date (Lines 36 + 54).....	1,753,442,690	1,496,897,920	1,659,430,724
DETAILS OF WRITE-INS			
08.301. Miscellaneous Income.....	(4,762,208)	(5,446,380)	(8,436,087)
08.302. Change in COLI.....	15,458,384	3,940,237	8,216,498
08.303. Misc Income - MODCO Interest.....	(11,568,034)	60,509,773	61,303,697
08.398. Summary of remaining write-ins for Line 8.3 from overflow page.....	0	0	0
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above).....	(871,858)	59,003,629	61,084,108
2701. Funds Withheld Expense.....	96,978,480	55,867,113	84,260,311
2702. Miscellaneous Deductions.....	(35,099)	(282,532)	(282,533)
2703. Fines and Penalties.....	2,755	13,146	13,912
2798. Summary of remaining write-ins for Line 27 from overflow page.....	0	0	0
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above).....	96,946,136	55,597,727	83,991,691
5301. Ceding Commission.....	(11,561,392)	(14,068,442)	(19,841,000)
5302.	0	0	0
5303.	0	0	0
5398. Summary of remaining write-ins for Line 53 from overflow page.....	0	0	0
5399. Totals (Lines 5301 thru 5303 plus 5398) (Line 53 above).....	(11,561,392)	(14,068,442)	(19,841,000)

CASH FLOW

	1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
CASH FROM OPERATIONS			
1. Premiums collected net of reinsurance.....	2,553,358,898	1,985,146,090	2,825,105,497
2. Net investment income.....	1,104,133,566	746,370,033	1,110,473,391
3. Miscellaneous income.....	1,164,126	68,306,052	71,501,988
4. Total (Lines 1 through 3).....	3,658,656,590	2,799,822,176	4,007,080,876
5. Benefit and loss related payments.....	1,236,579,999	1,134,502,643	1,525,410,538
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0
7. Commissions, expenses paid and aggregate write-ins for deductions.....	680,679,934	620,557,738	883,653,209
8. Dividends paid to policyholders.....	102,136	50,901	67,345
9. Federal and foreign income taxes paid (recovered) net of \$.....8,832,745 tax on capital gains (losses).....	54,070,883	30,841,361	55,530,847
10. Total (Lines 5 through 9).....	1,971,432,952	1,785,952,643	2,464,661,939
11. Net cash from operations (Line 4 minus Line 10).....	1,687,223,638	1,013,869,533	1,542,418,937
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	1,830,511,093	1,405,598,801	1,903,856,107
12.2 Stocks.....	16,266,399	5,650,000	19,775,738
12.3 Mortgage loans.....	162,215,384	136,217,094	244,668,461
12.4 Real estate.....	0	0	0
12.5 Other invested assets.....	66,454,915	40,102,690	57,446,317
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	0	0	0
12.7 Miscellaneous proceeds.....	2,527,339,562	88,177,611	38,438,107
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	4,602,787,353	1,675,746,196	2,264,184,730
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	2,894,228,008	2,309,735,368	2,971,308,259
13.2 Stocks.....	16,558,823	3,698,738	6,902,640
13.3 Mortgage loans.....	825,351,351	250,639,900	570,008,555
13.4 Real estate.....	0	0	0
13.5 Other invested assets.....	135,818,130	141,280,308	194,258,019
13.6 Miscellaneous applications.....	0	2,656,050,658	164,136,886
13.7 Total investments acquired (Lines 13.1 to 13.6).....	3,871,956,312	5,361,404,972	3,906,614,360
14. Net increase or (decrease) in contract loans and premium notes.....	16,698,971	24,417,714	26,074,080
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	714,132,070	(3,710,076,490)	(1,668,503,709)
CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes.....	0	0	0
16.2 Capital and paid in surplus, less treasury stock.....	0	0	8,000,000
16.3 Borrowed funds.....	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....	4,722,309	73,116,388	61,078,835
16.5 Dividends to stockholders.....	0	0	0
16.6 Other cash provided (applied).....	(2,440,224,875)	2,679,812,288	115,744,821
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	(2,435,502,566)	2,752,928,676	184,823,656
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17).....	(34,146,858)	56,721,718	58,738,884
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	63,504,825	4,765,941	4,765,941
19.2 End of period (Line 18 plus Line 19.1).....	29,357,967	61,487,660	63,504,825
Note: Supplemental disclosures of cash flow information for non-cash transactions:			
20.0001	0	0	0

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Industrial life.....	0	0	0
2. Ordinary life insurance.....	1,420,110,507	1,021,740,005	1,468,136,562
3. Ordinary individual annuities.....	1,128,057,331	996,382,218	1,409,329,322
4. Credit life (group and individual).....	0	0	0
5. Group life insurance.....	4,656	7,636	6,988
6. Group annuities.....	39,602,388	53,551,377	68,899,794
7. A&H - group.....	0	0	0
8. A&H - credit (group and individual).....	0	0	0
9. A&H - other.....	30,424	34,123	44,882
10. Aggregate of all other lines of business.....	0	0	0
11. Subtotal (Lines 1 through 10).....	2,587,805,306	2,071,715,360	2,946,417,548
12. Fraternal (Fraternal Benefit Societies Only).....	0	0	0
13. Subtotal (Lines 11 through 12).....	2,587,805,306	2,071,715,360	2,946,417,548
14. Deposit-type contracts.....	941,277	2,187,570	2,721,930
15. Total (Lines 13 and 14).....	2,588,746,583	2,073,902,930	2,949,139,478

DETAILS OF WRITE-INS

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

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

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

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

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

	SSAP #	F/S Page	F/S Line #	Current Year to Date	2020
NET INCOME					
(1) Life Insurance Company of the Southwest Company state basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	\$ 92,797,836	\$ 162,340,294
(2) State Prescribed Practices that are an increase/(decrease) from NAIC SAP				\$ 0	\$ 0
(3) State Permitted Practices that are an increase/(decrease) from NAIC SAP				\$ 0	\$ 0
(4) NAIC SAP (1 – 2 – 3 = 4)	XXX	XXX	XXX	\$ 92,797,836	\$ 162,340,294
SURPLUS					
(5) Life Insurance Company of the Southwest Company state basis (Page 3, line 38, Columns 1 & 2)	XXX	XXX	XXX	\$1,753,442,686	\$ 1,659,430,720
(6) State Prescribed Practices that are an increase/(decrease) from NAIC SAP				\$ 0	\$ 0
(7) State Permitted Practices that are an increase/(decrease) from NAIC SAP				\$ 0	\$ 0
(8) NAIC SAP (5 – 6 – 7 = 8)	XXX	XXX	XXX	\$1,753,442,686	\$ 1,659,430,720

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

No significant changes

C. Accounting Policy

(1) Basis for Short-Term Investments

No significant changes

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

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

(3) Basis for Common Stocks

No significant changes

(4) Basis for Preferred Stocks

No significant changes

(5) Basis for Mortgage Loans

No significant changes

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

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

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

No significant changes

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

No significant changes

(9) Accounting Policies for Derivatives

No significant changes

(10) Anticipated Investment Income Used in Premium Deficiency Calculation

No significant changes

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

No significant changes

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

No significant changes

(13) Method Used to Estimate Pharmaceutical Rebate Receivables

No significant changes

D. Going Concern

N/A

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

NONE

Note 3 – Business Combinations and Goodwill

NONE

Note 4 – Discontinued Operations

NONE

Note 5 – Investments**A. Mortgage Loans, including Mezzanine Real Estate Loans**

No significant changes

B. Debt Restructuring

NONE

C. Reverse Mortgages

NONE

D. Loan-Backed Securities**(1) Description of Sources Used to Determine Prepayment Assumptions**

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

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

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

	1	2a	2b	3
	Amortized Cost Basis Before Other-than-Temporary Impairment	Other-Than-Temporary Impairment Recognized in Loss		Fair Value 1 – (2a + 2b)
		Interest	Non-Interest	
OTTI recognized 1st Quarter				
a. Intent to sell	\$ 0	\$ 0	\$ 0	\$ 0
b. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	0	0	0	0
c. Total 1 st Quarter	\$ 0	\$ 0	\$ 0	\$ 0
OTTI recognized 2nd Quarter				
d. Intent to sell	\$ 0	\$ 0	\$ 0	\$ 0
e. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	0	0	0	0
f. Total 2 nd Quarter	\$ 0	\$ 0	\$ 0	\$ 0
OTTI recognized 3rd Quarter				
g. Intent to sell	\$ 0	\$ 0	\$ 0	\$ 0
g. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	0	0	0	0
i. Total 3 rd Quarter	\$ 0	\$ 0	\$ 0	\$ 0
OTTI recognized 4th Quarter				
j. Intent to sell	\$ 0	\$ 0	\$ 0	\$ 0
k. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	0	0	0	0
l. Total 4 th Quarter	\$ 0	\$ 0	\$ 0	\$ 0
m. Annual aggregate total	XXX	\$ 0	\$ 0	XXX

(3) Recognized OTTI securities

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

NOTES TO FINANCIAL STATEMENTS

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

a. The aggregate amount of unrealized losses:	1. Less than 12 Months	\$ (88,437)
	2. 12 Months or Longer	\$ (7,659,027)
b. The aggregate related fair value of securities with unrealized losses:	1. Less than 12 Months	\$ 12,587,643
	2. 12 Months or Longer	\$ 44,025,636

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

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

Note 6 – Joint Ventures, Partnerships and Limited Liability Companies

No significant changes

Note 7 – Investment Income

No significant changes

Note 8 – Derivative Instruments

No significant changes

Note 9 – Income Taxes

No significant changes

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

No significant changes

Note 11 – Debt

- A. Debt Including Capital Notes
No significant changes
- B. FHLB (Federal Home Loan Bank) Agreements

NOTES TO FINANCIAL STATEMENTS

(1) Information on the Nature of the Agreement

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

(2) FHLB Capital Stock

a. Aggregate Totals

1. Current Year to Date

	1 Total 2 + 3	2 General Account	3 Separate Accounts
(a) Membership Stock – Class A	\$ 0	\$ 0	\$ 0
(b) Membership Stock – Class B	7,000,000	7,000,000	0
(c) Activity Stock	62,823,500	62,823,500	0
(d) Excess Stock	3,888,800	3,888,800	0
(e) Aggregate Total (a+b+c+d)	\$ 73,712,300	\$ 73,712,300	\$ 0
(f) Actual or estimated borrowing capacity as determined by the insurer	4,096,478,867	XXX	XXX

2. Prior Year

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

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

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

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

	1 Fair Value	2 Carrying Value	3 Aggregate Total Borrowing
1. Current Year to Date Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)	\$ 2,857,552,580	\$ 2,792,011,388	\$ 2,048,958,362
2. Current Year to Date General Account Total Collateral Pledged	2,857,552,580	2,792,011,388	2,048,958,362
3. Current Year to Date Separate Accounts Total Collateral Pledged	0	0	0
4. Prior Year Total General and Separate Accounts Total Collateral Pledged	\$ 2,778,794,212	\$ 2,663,895,919	\$ 2,048,217,362

b. Maximum Amount Pledged During Reporting Period

	1 Fair Value	2 Carrying Value	3 Amount of Borrowed at Time of Maximum Collateral
1. Current Year to Date Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)	\$ 3,071,387,029	\$ 2,983,373,672	\$ 2,025,057,362
2. Current Year to Date General Account Total Collateral Pledged	3,071,387,029	2,983,373,672	2,025,057,362
3. Current Year to Date Separate Accounts Total Collateral Pledged	0	0	0
4. Prior Year Total General and Separate Accounts Total Collateral Pledged	\$ 2,832,383,966	\$ 2,725,488,585	\$ 2,037,502,362

(4) Borrowing from FHLB

a. Amount as of the Reporting Date

1. Current Year to Date

	1 Total 2 + 3	2 General Account	3 Separate Accounts	4 Funding Agreements Reserves Established
(a) Debt	\$ 0	\$ 0	\$ 0	XXX
(b) Funding Agreements	2,048,958,362	2,048,958,362	0	\$ 2,048,958,362
(c) Other	0	0	0	XXX
(d) Aggregate Total (a+b+c)	\$ 2,048,958,362	\$ 2,048,958,362	\$ 0	\$ 2,048,958,362

2. Prior Year

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

NOTES TO FINANCIAL STATEMENTS

(a) Debt	\$	0	\$	0	\$	0	XXX
(b) Funding Agreements		2,048,217,362		2,048,217,362		0	\$ 2,048,217,362
(c) Other		0		0		0	XXX
(d) Aggregate Total (a+b+c)	\$	2,048,217,362	\$	2,048,217,362	\$	0	\$ 2,048,217,362

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

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

c. FHLB – Prepayment Obligations

	Does the Company have Prepayment Obligations under the Following Arrangements (YES/NO)
1. Debt	NO
2. Funding Agreements	NO
3. Other	NO

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

G. Consolidated/Holding Company Plans

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

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

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

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

No significant changes

Note 14 – Liabilities, Contingencies and Assessments

No significant changes

Note 15 – Leases

No significant changes

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

No significant changes

Note 17 – Sale, Transfer and Servicing of Financial Assets and Extinguishments of LiabilitiesA. Transfers of Receivables Reported as Sales
N/A

NOTES TO FINANCIAL STATEMENTS

B. Transfer and Servicing of Financial Assets
N/A

C. Wash Sales
NONE

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

NONE

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

NONE

Note 20 – Fair Value Measurements

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

Description for Each Type of Asset or Liability	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Assets at Fair Value					
Common Stock	\$ 3,611,387	\$ 0	\$ 73,712,300	\$ 2,774,799	\$ 80,098,486
Bonds	\$ 0	\$ 22,923,099	\$ 0	\$ 0	\$ 22,923,099
Derivatives	\$ 681,550	\$ 1,596,956,551	\$ 0	\$ 0	\$ 1,597,638,101
Other Invested Assets	\$ 0	\$ 0	\$ 0	\$ 1,032,000,329	\$ 1,032,000,329
Cash, Cash Equivalents, and Short-Term Investments	\$ 28,610,141	\$ 247,825	\$ 0	\$ 500,000	\$ 29,357,966
Total	\$ 32,903,078	\$ 1,620,127,475	\$ 73,712,300	\$ 1,035,275,128	\$ 2,762,017,981
Liabilities at Fair Value					
Derivatives	\$ 0	\$ 1,102,181,073	\$ 0	\$ 0	\$ 1,102,181,073
Total	\$ 0	\$ 1,102,181,073	\$ 0	\$ 0	\$ 1,102,181,073

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

Description	Beginning Balance	Transfers Into Level 3	Transfers Out of Level 3	Total Gains and (Losses) Included in Net Income	Total Gains and (Losses) Included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance as of Current Period
a. Assets										
Common Stocks	\$ 73,538,100	\$ 0	\$ 0	\$ 0	\$ 0	\$ 174,200	\$ 0	\$ 0	\$ 0	\$ 73,712,300
Total	\$ 73,538,100	\$ 0	\$ 0	\$ 0	\$ 0	\$ 174,200	\$ 0	\$ 0	\$ 0	\$ 73,712,300
b. Liabilities										
	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0
Total	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0

(3) Policies when Transfers Between Levels are Recognized

The Company recognizes transfers between levels on the actual date of the event or change in circumstances that caused the transfer.

(4) Description of Valuation Techniques and Inputs Used in Fair Value Measurement

Bonds – Bonds are stated at amortized cost with the exception of those bonds that are rated an NAIC 6 or that have been impaired. Bonds are valued using cash flow models based on appropriate observable inputs such as market quotes, yield curves, interest rates, and spreads. These securities are generally categorized in Level 2 of the fair value hierarchy; in instances where significant inputs are unobservable, they are categorized as Level 3.

Common stocks - Common stocks consist mainly of mutual funds that are traded daily and have a net asset value. These securities are not categorized in the fair value hierarchy. For FHLB common stock par value approximates fair value and are categorized as Level 3.

Derivative assets and liabilities – Derivative assets and liabilities include option, futures, and swaption contracts. Fair value of these over the counter (“OTC”) derivative products is calculated using models such as the Black-Scholes option-pricing model, which uses pricing inputs, observed from actively quoted markets and is widely accepted by the financial services industry. A substantial majority of the Company’s OTC derivative products use pricing models and are categorized as Level 2 of the fair value hierarchy.

Other invested assets - Investments in limited partnerships are included in other invested assets. Limited partnerships do not have a readily determinable fair value, and as such, the Company values them at its prorata share of the limited partnership’s NAV, or its equivalent. Investments in limited partnerships are not categorized in the fair value hierarchy.

Short term investments – Money markets included in short term investments are valued using NAV as a practical expedient.

(5) Fair Value Disclosures for Derivative Assets and Liabilities

For additional information on derivatives see 20(A)1-4 above.

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

N/A

C. Fair Value Level

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds	\$ 20,160,763,326	\$ 18,467,063,458	\$ 6,170,664	\$ 19,955,783,743	\$ 198,808,919	\$ 0	\$ 0
Preferred Stock	\$ 15,651,916	\$ 15,315,000	\$ 0	\$ 15,651,916	\$ 0	\$ 0	\$ 0
Common Stock	\$ 80,098,486	\$ 80,098,486	\$ 3,611,387	\$ 0	\$ 73,712,300	\$ 2,774,799	\$ 0
Mortgage Loans	\$ 4,313,488,440	\$ 4,213,523,707	\$ 0	\$ 0	\$ 4,313,488,440	\$ 0	\$ 0
Cash, Cash Equivalents & Short Term Investments	\$ 29,357,966	\$ 29,357,966	\$ 28,610,141	\$ 247,825	\$ 0	\$ 500,000	\$ 0
Derivative Asset	\$ 1,597,638,102	\$ 1,597,638,102	\$ 681,550	\$ 1,596,956,551	\$ 0	\$ 0	\$ 0

NOTES TO FINANCIAL STATEMENTS

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Surplus Notes	\$ 126,301,228	\$ 96,092,447	\$ 0	\$ 126,301,228	\$ 0	\$ 0	\$ 0
Other Invested Assets	\$1,104,985,181	\$1,104,985,181	\$ 0	\$ 0	\$ 0	\$1,032,000,329	\$ 72,984,850
Derivative Liability	\$1,102,181,073	\$1,102,181,073	\$ 0	\$1,102,181,073	\$ 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	\$ 72,984,850	0.0		It was not practicable to determine the fair value of these financial instruments as a quoted market price is not available.

E. NAV Practical Expedient Investments

Type or Class of Financial Instrument	Fair Value at September 30, 2021	Unfunded Commitments as of September 30, 2021	Redemption Frequency (if currently eligible)	Redemption Notice Period
Common Stocks	2,774,799	-	Not Applicable	Not Applicable
Cash, Cash Equivalents & Short Term Investments	500,000	-	Not Applicable	Not Applicable
Other Invested Assets	1,032,000,329	394,739,895	Not Applicable	Not Applicable

Note 21 – Other Items

No significant changes

Note 22 – Events Subsequent

No significant changes

Note 23 – Reinsurance

No significant changes

Note 24 – Retrospectively Rated Contracts and Contracts Subject to Redetermination

N/A

Note 25 – Change in Incurred Losses and Loss Adjustment Expenses

N/A

Note 26 – Intercompany Pooling Arrangements

NONE

Note 27 – Structured Settlements

NONE

Note 28 – Health Care Receivables

N/A

Note 29 – Participating Policies

No significant changes

Note 30 – Premium Deficiency Reserves

N/A

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

No significant changes

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

No significant changes

Note 33 – Analysis of Life Actuarial Reserves by Withdrawal Characteristics

No significant changes

Note 34 – Premium and Annuity Considerations Deferred and Uncollected

NOTES TO FINANCIAL STATEMENTS

No significant changes

Note 35 – Separate Accounts

N/A

Note 36 – Loss/Claim Adjustment Expenses

N/A

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

- 4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes [] No [X]
If yes, complete and file the merger history data file with the NAIC for the annual filing corresponding to this period.
- 4.2 If yes, provide name of entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

1 Name of Entity	2 NAIC Company Code	3 State of Domicile
0		

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

- 6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2019

- 6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2019

- 6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 01/14/2021

- 6.4 By what department or departments?
Texas Department of Insurance

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

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

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

- 7.2 If yes, give full information:

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

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

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

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

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
Equity Services, Inc.	Montpelier, VT	NO	NO	NO	YES

- 9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? Yes [X] No []

- (a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
- (b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
- (c) Compliance with applicable governmental laws, rules and regulations;
- (d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
- (e) Accountability for adherence to the code.

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

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

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

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

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

FINANCIAL

- 10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes No
- 10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: \$ 6,276,710

INVESTMENT

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

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: \$ 46,739,496
13. Amount of real estate and mortgages held in short-term investments: \$ 0
- 14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes No

14.2 If yes, please complete the following:

	1 Prior Year End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21 Bonds	\$ 0	\$ 0
14.22 Preferred Stock	0	0
14.23 Common Stock	0	0
14.24 Short-Term Investments	0	0
14.25 Mortgage Loans on Real Estate	0	0
14.26 All Other	0	0
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	100,000	40,459,562
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above	\$ 100,000	\$ 40,459,562
	\$ 0	\$ 0

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

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

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

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

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

1 Name of Custodian(s)	2 Custodian Address
JP Morgan Chase	New York, NY

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

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

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

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

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

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

1 Name of Firm or Individual	2 Affiliation
Sentinel Asset Management, Inc.	A
Varagon Capital Partners LP	U
Apollo Insurance Solutions Group	U

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

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

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

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

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

18.2 If no, list exceptions:

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

GENERAL INTERROGATORIES (continued)

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

Life and Accident and Health Companies/Fraternal Benefit Societies

1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:			
1.1	Long-term mortgages in good standing		Amount	
1.11	Farm mortgages.....	\$		.0
1.12	Residential mortgages.....	\$		.0
1.13	Commercial mortgages.....	\$	4,213,523,704	
1.14	Total mortgages in good standing.....	\$	4,213,523,704	
1.2	Long-term mortgages in good standing with restructured terms			
1.21	Total mortgages in good standing with restructured terms.....	\$		.0
1.3	Long-term mortgage loans upon which interest is overdue more than three months			
1.31	Farm mortgages.....	\$		.0
1.32	Residential mortgages.....	\$		.0
1.33	Commercial mortgages.....	\$		.0
1.34	Total mortgages with interest overdue more than three months.....	\$		.0
1.4	Long-term mortgage loans in process of foreclosure			
1.41	Farm mortgages.....	\$		.0
1.42	Residential mortgages.....	\$		.0
1.43	Commercial mortgages.....	\$		.0
1.44	Total mortgages in process of foreclosure.....	\$		.0
1.5	Total mortgage loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	\$	4,213,523,704	
1.6	Long-term mortgages foreclosed, properties transferred to real estate in current quarter			
1.61	Farm mortgages.....	\$		.0
1.62	Residential mortgages.....	\$		.0
1.63	Commercial mortgages.....	\$		.0
1.64	Total mortgages foreclosed and transferred to real estate.....	\$		.0
2.	Operating Percentages:			
2.1	A&H loss percent.....			.00
2.2	A&H cost containment percent.....			.00
2.3	A&H expense percent excluding cost containment expenses.....			.00
3.1	Do you act as a custodian for health savings accounts?.....		Yes []	No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date.....	\$		.0
3.3	Do you act as an administrator for health savings accounts?.....		Yes []	No [X]
3.4	If yes, please provide the balance of the funds administered as of the reporting date.....	\$		.0
4.	Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?.....		Yes [X]	No []
4.1	If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity?.....		Yes []	No []

Fraternal Benefit Societies Only:

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

6.1	Does the reporting entity have outstanding assessments in the form of liens against policy benefits that have increased surplus?	Yes []	No []
6.2	If yes, what is the date(s) of the original lien and the total outstanding balance of liens that remain in surplus?		

Date	Outstanding Lien Amount
	.0

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1	2	3	4	5	6	7	8	9	10
NAIC Company Code	ID Number	Effective Date	Name of Reinsurer	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Type of Reinsurer	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating
Life & Annuity - Non-Affiliates									
3/22/2126.....	06-0839705.....	.....12/01/2020	Swiss Re Life & Health Amer Inc.....	CT.....	YRT/I.....	XXXLO.....	Authorized.....	2.....	.....01/01/2019

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

Current Year to Date - Allocated by States and Territories

States, Etc.		1 Active Status (a)	Direct Business Only					
			Life Contracts		4 A&H Insurance Premiums, Including Policy Membership and Other Fees	5 Other Considerations	6 Total Columns 2 through 5	7 Deposit-Type Contracts
			2 Life Insurance Premiums	3 Annuity Considerations				
1. Alabama	AL	L	11,231,943	13,606,769	131	0	24,838,844	0
2. Alaska	AK	L	2,322,622	370,085	182	0	2,692,888	0
3. Arizona	AZ	L	25,620,870	13,063,394	209	0	38,684,473	0
4. Arkansas	AR	L	5,748,679	2,368,692	99	0	8,117,470	0
5. California	CA	L	484,094,776	275,553,035	362	0	759,648,173	360,923
6. Colorado	CO	L	24,311,952	9,335,266	690	0	33,647,908	29,472
7. Connecticut	CT	L	8,025,502	6,474,361	0	0	14,499,863	0
8. Delaware	DE	L	4,472,949	2,542,836	0	0	7,015,786	0
9. District of Columbia	DC	L	5,681,034	1,936,732	0	0	7,617,766	0
10. Florida	FL	L	128,171,895	118,665,805	158	0	246,837,858	16,643
11. Georgia	GA	L	33,255,638	35,812,799	39	0	69,068,476	0
12. Hawaii	HI	L	21,211,457	12,589,624	0	0	33,801,081	0
13. Idaho	ID	L	2,336,893	2,609,566	39	0	4,946,497	0
14. Illinois	IL	L	29,318,801	17,887,292	52	0	47,206,145	141,984
15. Indiana	IN	L	4,620,179	8,549,006	30	0	13,169,215	0
16. Iowa	IA	L	2,893,097	1,888,685	0	0	4,781,782	0
17. Kansas	KS	L	3,269,749	1,940,256	206	0	5,210,211	0
18. Kentucky	KY	L	6,353,348	1,982,966	40	0	8,336,354	0
19. Louisiana	LA	L	7,486,578	12,796,235	5,698	0	20,288,511	0
20. Maine	ME	L	778,725	1,503,312	0	0	2,282,038	0
21. Maryland	MD	L	36,720,144	26,431,482	0	0	63,151,626	0
22. Massachusetts	MA	L	11,128,726	11,722,658	0	0	22,851,384	0
23. Michigan	MI	L	14,671,560	105,517,136	39	0	120,188,735	63,700
24. Minnesota	MN	L	15,493,648	1,835,631	26	0	17,329,305	0
25. Mississippi	MS	L	3,754,049	2,483,294	458	0	6,237,801	0
26. Missouri	MO	L	11,103,356	3,641,268	40	0	14,744,664	0
27. Montana	MT	L	3,228,245	548,633	244	0	3,777,121	0
28. Nebraska	NE	L	5,173,119	434,740	182	0	5,608,042	(12,844)
29. Nevada	NV	L	51,264,470	23,650,882	52	0	74,915,404	0
30. New Hampshire	NH	L	1,833,840	1,174,787	0	0	3,008,627	0
31. New Jersey	NJ	L	61,929,058	24,875,057	0	0	86,804,114	0
32. New Mexico	NM	L	4,097,348	3,499,516	747	0	7,597,611	0
33. New York	NY	N	15,141,813	7,917,959	0	0	23,059,772	0
34. North Carolina	NC	L	38,153,063	50,171,326	39	0	88,324,428	160,496
35. North Dakota	ND	L	3,167,003	182,323	213	0	3,349,540	0
36. Ohio	OH	L	18,286,191	19,051,824	0	0	37,338,015	0
37. Oklahoma	OK	L	7,221,796	10,537,077	2,891	0	17,761,764	0
38. Oregon	OR	L	8,411,478	3,610,916	0	0	12,022,394	0
39. Pennsylvania	PA	L	21,623,246	17,950,239	0	0	39,573,484	12,446
40. Rhode Island	RI	L	1,372,888	992,762	0	0	2,365,650	0
41. South Carolina	SC	L	9,731,659	15,365,006	0	0	25,096,665	0
42. South Dakota	SD	L	281,374	57,081	0	0	338,455	0
43. Tennessee	TN	L	9,897,802	9,873,518	0	0	19,771,320	0
44. Texas	TX	L	148,366,683	226,402,100	17,544	0	374,786,327	120,185
45. Utah	UT	L	9,992,567	12,881,299	240	0	22,874,106	48,271
46. Vermont	VT	L	4,571,151	5,588,768	0	0	10,159,920	0
47. Virginia	VA	L	33,146,406	24,391,102	52	0	57,537,560	0
48. Washington	WA	L	21,938,194	6,723,339	39	0	28,661,572	0
49. West Virginia	WV	L	963,114	4,258,802	0	0	5,221,916	0
50. Wisconsin	WI	L	14,234,298	3,635,756	0	0	17,870,054	0
51. Wyoming	WY	L	880,598	754,045	312	0	1,634,955	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	71,149	8,729	0	0	79,878	0
55. US Virgin Islands	VI	N	2,933	0	0	0	2,933	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	4,639,700	13,945	0	0	4,653,645	0
59. Subtotal		XXX	1,403,699,356	1,167,659,719	31,054	0	2,571,390,128	941,277
90. Reporting entity contributions for employee benefit plans		XXX	0	0	0	0	0	0
91. Dividends or refunds applied to purchase paid-up additions and annuities		XXX	76,764	0	0	0	76,764	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	569,905	0	0	0	569,905	0
94. Aggregate other amounts not allocable by State		XXX	0	0	0	0	0	0
95. Totals (Direct Business)		XXX	1,404,346,025	1,167,659,719	31,054	0	2,572,036,798	941,277
96. Plus Reinsurance Assumed		XXX	0	0	0	0	0	0
97. Totals (All Business)		XXX	1,404,346,025	1,167,659,719	31,054	0	2,572,036,798	941,277
98. Less Reinsurance Ceded		XXX	177,200,302	(42,206)	0	0	177,158,096	0
99. Totals (All Business) less Reinsurance Ceded		XXX	1,227,145,723	1,167,701,926	31,054	0	2,394,878,702	941,277

DETAILS OF WRITE-INS

58001. Other Alien	XXX	4,639,700	13,945	0	0	4,653,645	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	4,639,700	13,945	0	0	4,653,645	0
9401.	XXX	0	0	0	0	0	0
9402.	XXX	0	0	0	0	0	0
9403.	XXX	0	0	0	0	0	0
9498. Summary of remaining write-ins for line 94 from overflow page	XXX	0	0	0	0	0	0
9499. Total (Lines 9401 thru 9403 plus 9498) (Line 94 above)	XXX	0	0	0	0	0	0

(a) Active Status Count

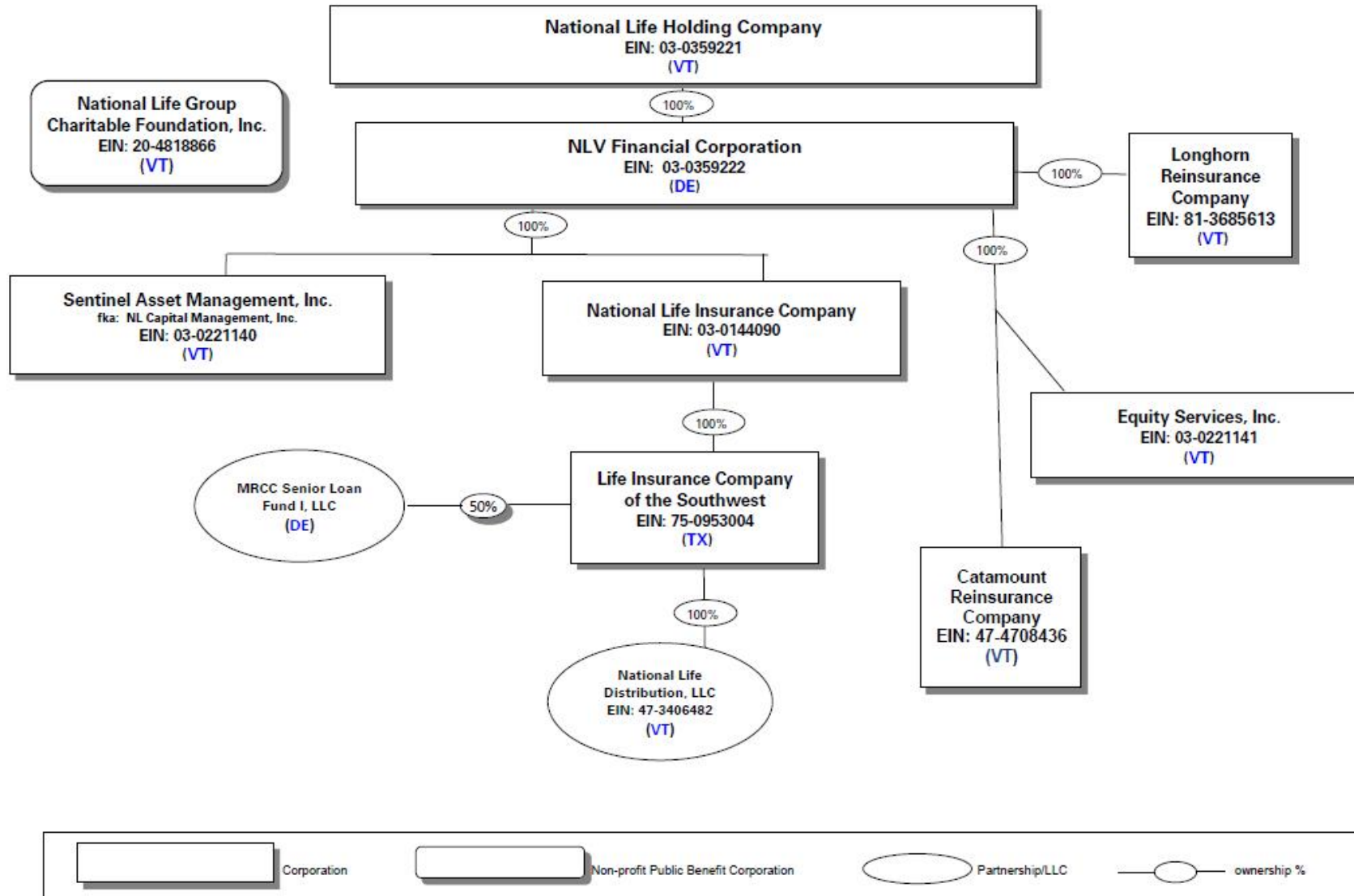
L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG 50
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state 0

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

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

PART 1 – ORGANIZATIONAL CHART

Q12



SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

	Response
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
3. Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	NO
4. Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	YES
5. Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filed with the state of domicile and electronically with the NAIC?	NO
6. Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC?	NO
7. Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) be filed with the state of domicile and electronically with the NAIC?	YES
8. Will the Life PBR Statement of Exemption be filed with the state of domicile by July 1st and electronically with the NAIC with the second quarterly filing per the Valuation Manual (by August 15)? (2nd Quarterly Only). The response for 1st and 3rd quarters should be N/A. A NO response resulting with a barcode is only appropriate in the 2nd quarter.	N/A

Explanations:

- The data for this supplement is not required to be filed.
- The data for this supplement is not required to be filed.
- The data for this supplement is not required to be filed.
-
- The data for this supplement is not required to be filed.
- The data for this supplement is not required to be filed.
-
- Not Applicable for 1st and 3rd Quarters

Bar Code:



Statement as of September 30, 2021 of the **Life Insurance Company of the Southwest**
Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date			4 December 31, Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2504. Prepaid Expenses.....	485,614	485,614	0	0
2505. Amount held for Agents' Accounts.....	32,344	0	32,344	0
2597. Summary of remaining write-ins for Line 25.....	517,958	485,614	32,344	0

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31 Prior Year
2504. Accrued Interest on Death Claims.....	331,100	319,344
2505. Intercompany Loans.....	47,800,000	0
2597. Summary of remaining write-ins for Line 25.....	48,131,100	319,344

Life Insurance Company of the Southwest
SCHEDULE A - VERIFICATION

Real Estate

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

SCHEDULE B - VERIFICATION

Mortgage Loans

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year.....	3,550,387,737	3,224,899,279
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	809,705,000	525,566,610
2.2 Additional investment made after acquisition.....	15,646,351	44,441,945
3. Capitalized deferred interest and other.....	.0	148,364
4. Accrual of discount.....	.0	.0
5. Unrealized valuation increase (decrease).....	.0	.0
6. Total gain (loss) on disposals.....	.0	.0
7. Deduct amounts received on disposals.....	162,215,384	244,668,461
8. Deduct amortization of premium and mortgage interest points and commitment fees.....	.0	.0
9. Total foreign exchange change in book value/recorded investment excluding accrued interest.....	.0	.0
10. Deduct current year's other-than-temporary impairment recognized.....	.0	.0
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	4,213,523,704	3,550,387,737
12. Total valuation allowance.....	.0	.0
13. Subtotal (Line 11 plus Line 12).....	4,213,523,704	3,550,387,737
14. Deduct total nonadmitted amounts.....	.0	.0
15. Statement value at end of current period (Line 13 minus Line 14).....	4,213,523,704	3,550,387,737

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	1,005,163,842	868,115,986
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	5,032,403	55,242,866
2.2 Additional investment made after acquisition.....	130,785,727	176,539,449
3. Capitalized deferred interest and other.....	.0	.0
4. Accrual of discount.....	90,135	112,112
5. Unrealized valuation increase (decrease).....	143,862,989	351,121
6. Total gain (loss) on disposals.....	115,598	(3,205,290)
7. Deduct amounts received on disposals.....	66,454,915	57,446,317
8. Deduct amortization of premium and depreciation.....	17,481,482	25,471,980
9. Total foreign exchange change in book/adjusted carrying value.....	(36,673)	92,358
10. Deduct current year's other-than-temporary impairment recognized.....	.0	9,166,463
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	1,201,077,623	1,005,163,842
12. Deduct total nonadmitted amounts.....	.0	.0
13. Statement value at end of current period (Line 11 minus Line 12).....	1,201,077,623	1,005,163,842

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year.....	17,508,952,074	16,483,640,800
2. Cost of bonds and stocks acquired.....	2,910,786,809	2,978,210,899
3. Accrual of discount.....	8,360,472	13,188,640
4. Unrealized valuation increase (decrease).....	(1,918,248)	(889,797)
5. Total gain (loss) on disposals.....	13,717,161	5,997,313
6. Deduct consideration for bonds and stocks disposed of.....	1,861,595,227	1,937,191,062
7. Deduct amortization of premium.....	30,655,745	29,378,399
8. Total foreign exchange change in book/adjusted carrying value.....	11,875	101,405
9. Deduct current year's other-than-temporary impairment recognized.....	.0	18,286,942
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees.....	14,817,738	13,559,217
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10).....	18,562,476,909	17,508,952,074
12. Deduct total nonadmitted amounts.....	.0	.0
13. Statement value at end of current period (Line 11 minus Line 12).....	18,562,476,909	17,508,952,074

SCHEDULE D - PART 1B

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a).....	9,239,995,698	527,654,126	335,271,494	36,766,295	9,214,269,466	9,239,995,698	9,469,144,625	9,161,220,297
2. NAIC 2 (a).....	7,877,329,950	394,497,434	109,790,624	(90,597,917)	7,671,712,365	7,877,329,950	8,071,438,843	7,361,023,810
3. NAIC 3 (a).....	746,829,460	16,590,577	33,532,304	51,401,732	729,976,504	746,829,460	781,289,465	691,696,015
4. NAIC 4 (a).....	129,500,644	119,203	8,542,458	(20,051,120)	162,379,150	129,500,644	101,026,269	160,966,553
5. NAIC 5 (a).....	23,956,863	25,466	2,143,794	2,829,060	26,320,200	23,956,863	24,667,595	32,122,772
6. NAIC 6 (a).....	12,451,210	0	0	7,293,233	9,849,784	12,451,210	19,744,443	8,482,000
7. Total Bonds.....	18,030,063,825	938,886,806	489,280,674	(12,358,717)	17,814,507,469	18,030,063,825	18,467,311,240	17,415,511,447
PREFERRED STOCK								
8. NAIC 1.....	5,200,000	0	0	0	3,700,000	5,200,000	5,200,000	1,000,000
9. NAIC 2.....	10,216,500	0	0	(101,500)	9,745,225	10,216,500	10,115,000	6,050,000
10. NAIC 3.....	0	0	0	0	0	0	0	0
11. NAIC 4.....	0	0	0	0	0	0	0	0
12. NAIC 5.....	0	0	0	0	0	0	0	0
13. NAIC 6.....	0	0	0	0	0	0	0	0
14. Total Preferred Stock.....	15,416,500	0	0	(101,500)	13,445,225	15,416,500	15,315,000	7,050,000
15. Total Bonds and Preferred Stock.....	18,045,480,325	938,886,806	489,280,674	(12,460,217)	17,827,952,694	18,045,480,325	18,482,626,240	17,422,561,447

QSI02

(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 \$.....55,135; NAIC 5 \$.....192,690; 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.....	.....247,825	.....XXX.....	.....247,825	.....5,980	.....0

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	.....0	.....5,052,766
2. Cost of short-term investments acquired.....	.....247,919	.....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.....	.....94	.....5,052,766
7. Deduct amortization of premium.....	.....0	.....0
8. Total foreign exchange change in book/adjusted carrying value.....	.....0	.....0
9. Deduct current year's other-than-temporary impairment recognized.....	.....0	.....0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	.....247,825	.....0
11. Deduct total nonadmitted amounts.....	.....0	.....0
12. Statement value at end of current period (Line 10 minus Line 11).....	.....247,825	.....0

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1. Book/adjusted carrying value, December 31, prior year (Line 10, prior year).....	567,122,695
2. Cost paid/(consideration received) on additions.....	257,521,351
3. Unrealized valuation increase/(decrease).....	(80,243,157)
4. SSAP No. 108 adjustments.....	0
5. Total gain (loss) on termination recognized.....	256,139,842
6. Considerations received/(paid) on terminations.....	505,866,613
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).....	494,674,118
11. Deduct nonadmitted assets.....	0
12. Statement value at end of current period (Line 10 minus Line 11).....	<u>494,674,118</u>

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1. Book/adjusted carrying value, December 31, prior year (Line 6, prior year).....	8,879,309
2. Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column).....	(8,197,737)
3.1 Add:	
Change in variation margin on open contracts - Highly Effective Hedges:	
3.11 Section 1, Column 15, current year to date minus.....	(52,815)
3.12 Section 1, Column 15, prior year.....	74,758
	<u>(127,573)</u>
Change in variation margin on open contracts - All Other:	
3.13 Section 1, Column 18, current year to date minus.....	0
3.14 Section 1, Column 18, prior year.....	0
	<u>0</u>
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
Change in amount recognized:	
3.23 Section 1, Column 19, current year to date minus.....	(52,815)
3.24 Section 1, Column 19, prior year plus.....	74,758
3.25 SSAP No. 108 adjustments.....	0
	<u>(127,573)</u>
3.3 Subtotal (Line 3.1 minus Line 3.2).....	<u>0</u>
4.1 Cumulative variation margin on terminated contracts during the year.....	339,245
4.2 Less:	
4.21 Amount used to adjust basis of hedged item.....	0
4.22 Amount recognized.....	339,245
4.23 SSAP No. 108 adjustments.....	0
	<u>339,245</u>
4.3 Subtotal (Line 4.1 minus Line 4.2).....	<u>0</u>
5. Dispositions gains (losses) on contracts terminated in prior year:	
5.1 Total gain (loss) recognized for terminations in prior year.....	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).....	681,572
7. Deduct nonadmitted assets.....	0
8. Statement value at end of current period (Line 6 minus Line 7).....	<u>681,572</u>

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

Sch. DB - Pt. C - Sn. 2
NONE

SCHEDULE DB - VERIFICATION

Verification of Book/Adjusted Carrying Value, Fair Value and Potential Exposure of all Open Derivative Contracts

Book/Adjusted Carrying Value Check

1. Part A, Section 1, Column 14.....	494,775,488	
2. Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	681,550	
3. Total (Line 1 plus Line 2).....		495,457,038
4. Part D, Section 1, Column 6.....	1,597,638,113	
5. Part D, Section 1, Column 7.....	(1,102,181,074)	
6. Total (Line 3 minus Line 4 minus Line 5).....		(0)

Fair Value Check

7. Part A, Section 1, Column 16.....	471,044,101	
8. Part B, Section 1, Column 13.....	681,550	
9. Total (Line 7 plus Line 8).....		471,725,651
10. Part D, Section 1, Column 9.....	1,584,840,296	
11. Part D, Section 1, Column 10.....	(1,113,114,645)	
12. Total (Line 9 minus Line 10 minus Line 11).....		(0)

Potential Exposure Check

13. Part A, Section 1, Column 21.....	2,038,135	
14. Part B, Section 1, Column 20.....	80,500	
15. Part D, Section 1, Column 12.....	2,118,635	
16. Total (Line 13 plus Line 14 minus Line 15).....		0

SCHEDULE E - PART 2 - VERIFICATION

Cash Equivalents

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	44,900,000	0
2. Cost of cash equivalents acquired.....	362,500,000	1,590,600,000
3. Accrual of discount.....	0	0
4. Unrealized valuation increase (decrease).....	0	0
5. Total gain (loss) on disposals.....	0	0
6. Deduct consideration received on disposals.....	406,900,000	1,545,700,000
7. Deduct amortization of premium.....	0	0
8. Total foreign exchange change in book/ adjusted carrying value.....	0	0
9. Deduct current year's other-than-temporary impairment recognized.....	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	500,000	44,900,000
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	500,000	44,900,000

SCHEDULE A - PART 2

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

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

NONE

QE01

SCHEDULE A - PART 3

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

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

NONE

SCHEDULE B - PART 2

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

1 Loan Number	2 Location		3 State	4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
	City								
Mortgages in Good Standing - Commercial Mortgages - All Other									
0210894	MADISON	WI			07/06/2021	3.200	18,100,000	.0	33,300,000
0210895	MADISON	WI			07/06/2021	3.200	2,510,000	.0	4,600,000
0210903	ROGERS	AR			07/13/2021	3.450	29,500,000	.0	48,000,000
0210908	PLEASANT GROVE	UT			07/06/2021	3.490	12,500,000	.0	21,900,000
0210909	Las Vegas	NV			08/06/2021	3.580	7,500,000	.0	12,000,000
0210910	MORRIS PLAINS	NJ			07/01/2021	3.640	8,780,000	.0	13,800,000
0210911	MCLEAN	VA			08/06/2021	3.200	7,750,000	.0	10,950,000
0210912	Rock Hill	SC			07/08/2021	3.500	8,250,000	.0	11,450,000
0210913	SPARTANBURG	SC			08/16/2021	3.310	20,000,000	.0	30,300,000
0210914	PHOENIX	AZ			07/23/2021	3.390	6,650,000	.0	9,710,000
0210916	AUSTIN	TX			08/10/2021	2.750	8,000,000	.0	21,100,000
0210917	FAIRFIELD	NJ			09/16/2021	3.150	10,500,000	.0	17,000,000
0210918	PLYMOUTH	MN			08/05/2021	2.300	11,500,000	.0	17,650,000
0210919	ARDEN	NC			09/03/2021	3.240	31,900,000	.0	55,750,000
0210920	ALHAMBRA	CA			09/03/2021	3.100	20,500,000	.0	46,200,000
0210921	CARROLLTON	TX			09/01/2021	3.570	7,875,000	.0	12,200,000
0210923	PALM BAY	FL			09/15/2021	3.650	8,450,000	.0	13,900,000
0210924	CALDWELL	ID			09/02/2021	2.500	16,000,000	.0	26,550,000
0210925	EARTH CITY	MO			09/23/2021	2.350	36,500,000	.0	61,000,000
0210926	OLYMPIA	WA			09/27/2021	3.500	14,200,000	.0	22,100,000
210690B	WEST DES MOINES	IA			08/17/2021	5.500	3,000,000	.0	4,854,721
210851C	OLIVE BRANCH	MS			07/29/2020	5.000	.0	554,854	29,450,000
210852C	DENTON	TX			03/05/2020	5.000	.0	345,999	37,200,000
210875C	DIXON	CA			02/03/2021	4.500	.0	2,545,410	57,700,000
0599999	Total - Mortgages in Good Standing - Commercial Mortgages - All Other				XXX	XXX	289,965,000	3,446,263	618,664,721
0899999	Total - Mortgages in Good Standing				XXX	XXX	289,965,000	3,446,263	618,664,721
3399999	Total Mortgages				XXX	XXX	289,965,000	3,446,263	618,664,721

QE02

SCHEDULE B - PART 3

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

1 Loan Number	2 Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8 Change in Book Value/Recorded Investment						14 Book Value / Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	City	State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) / Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8 + 9 - 10 + 11)	13 Total Foreign Exchange Change in Book Value					
0210567	OWINGS MILLS	MD		09/23/2011	07/12/2021	13,169,054	.0	.0	.0	.0	.0	.0	12,901,138	12,901,138	.0	.0	.0
0210568	LEXINGTON	KY		10/06/2011	08/13/2021	7,627,355	.0	.0	.0	.0	.0	.0	7,437,740	7,437,740	.0	.0	.0
0210576	GREENSBORO	NC		11/21/2011	09/13/2021	12,250,000	.0	.0	.0	.0	.0	.0	12,250,000	12,250,000	.0	.0	.0
0210672	SAN DIEGO	CA		09/02/2014	09/03/2021	16,602,995	.0	.0	.0	.0	.0	.0	16,312,141	16,312,141	.0	.0	.0
210826C	JACKSONVILLE	FL		08/23/2019	07/23/2021	7,361,238	.0	.0	.0	.0	.0	.0	8,110,924	8,110,924	.0	.0	.0

SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment					14 Book Value / Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal	
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) / Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8 + 9 - 10 + 11)						13 Total Foreign Exchange Change in Book Value
210852C	DENTON	TX		03/05/2020	09/16/2021	12,394,309	0	0	0	0	0	0	15,753,790	15,753,790	0	0	0
0199999. Total - Mortgages Closed by Repayment																	
Mortgages With Partial Repayments																	
0210324	INWOOD	WV		02/13/2003		1,351,784	0	0	0	0	0	0	35,891	0	0	0	0
0210326	NORFOLK	VA		12/18/2001		266,069	0	0	0	0	0	0	61,774	0	0	0	0
0210430	OAK PARK	IL		12/08/2005		4,153,380	0	0	0	0	0	0	115,214	0	0	0	0
0210471	LOVELAND	CO		12/20/2006		3,921,546	0	0	0	0	0	0	60,852	0	0	0	0
0210487	MASON	OH		09/28/2007		2,585,902	0	0	0	0	0	0	38,221	0	0	0	0
0210544	SPOKANE	WA		09/14/2010		3,426,097	0	0	0	0	0	0	157,888	0	0	0	0
0210547	HUNTINGTON BEACH	CA		10/19/2010		3,757,708	0	0	0	0	0	0	25,447	0	0	0	0
0210556	BUFFALO GROVE	IL		07/07/2011		4,655,161	0	0	0	0	0	0	47,898	0	0	0	0
0210568	LEXINGTON	KY		10/06/2011		7,627,355	0	0	0	0	0	0	27,417	0	0	0	0
0210572	HANOVER	MD		11/01/2011		8,264,767	0	0	0	0	0	0	86,619	0	0	0	0
0210577	LOVELAND	CO		12/08/2011		4,871,286	0	0	0	0	0	0	33,274	0	0	0	0
0210579	WATAUGA	TX		11/30/2011		13,126,589	0	0	0	0	0	0	91,455	0	0	0	0
0210589	BOULDER	CO		04/11/2012		13,788,175	0	0	0	0	0	0	87,763	0	0	0	0
0210591	ALBUQUERQUE	NM		03/19/2012		11,908,829	0	0	0	0	0	0	84,340	0	0	0	0
0210592	PLANO	TX		04/12/2012		11,374,879	0	0	0	0	0	0	77,966	0	0	0	0
0210604	WESTERVILLE	OH		08/31/2012		9,941,389	0	0	0	0	0	0	69,319	0	0	0	0
0210605	MILFORD	MI		05/31/2012		3,729,802	0	0	0	0	0	0	125,364	0	0	0	0
0210606	WESTERVILLE	OH		08/31/2012		10,952,378	0	0	0	0	0	0	76,368	0	0	0	0
0210607	BIG BEAR LAKE	CA		07/30/2012		5,914,577	0	0	0	0	0	0	40,511	0	0	0	0
0210608	DALLAS	TX		08/02/2012		11,690,305	0	0	0	0	0	0	84,470	0	0	0	0
0210610	ROLLING HILLS ESTATES	CA		10/10/2012		8,682,679	0	0	0	0	0	0	90,486	0	0	0	0
0210611	PORTLAND	OR		09/21/2012		15,616,664	0	0	0	0	0	0	91,766	0	0	0	0
0210612	MOHEGAN LAKE	NY		11/29/2012		6,042,435	0	0	0	0	0	0	38,729	0	0	0	0
0210613	TULSA	OK		10/04/2012		13,518,263	0	0	0	0	0	0	98,859	0	0	0	0
0210614	NASHVILLE	TN		12/11/2012		10,372,989	0	0	0	0	0	0	107,343	0	0	0	0
0210617	NASHVILLE	TN		12/26/2012		11,482,611	0	0	0	0	0	0	115,949	0	0	0	0
0210619	PALM BEACH GARDENS	FL		02/11/2013		11,033,773	0	0	0	0	0	0	114,017	0	0	0	0
0210624	SANDY	UT		06/03/2013		5,995,970	0	0	0	0	0	0	59,856	0	0	0	0
0210626	ASHBURN	VA		06/20/2013		8,730,803	0	0	0	0	0	0	86,975	0	0	0	0
0210628	ROCHESTER HILLS	MI		05/28/2013		5,111,203	0	0	0	0	0	0	151,562	0	0	0	0
0210630	VERONA	WI		06/19/2013		8,909,127	0	0	0	0	0	0	63,209	0	0	0	0
0210631	JACKSONVILLE BEACH	FL		07/01/2013		17,137,335	0	0	0	0	0	0	121,661	0	0	0	0
0210632	FULTON	MD		07/25/2013		4,920,985	0	0	0	0	0	0	48,027	0	0	0	0
0210633	E SETAUKET	NY		06/27/2013		8,483,829	0	0	0	0	0	0	60,228	0	0	0	0
0210635	GARDEN CITY	NY		07/31/2013		7,648,351	0	0	0	0	0	0	54,164	0	0	0	0
0210639	MORRISVILLE	NC		08/22/2013		10,416,787	0	0	0	0	0	0	72,463	0	0	0	0
0210640	SHELBY TOWNSHIP	MI		08/29/2013		6,485,690	0	0	0	0	0	0	62,466	0	0	0	0
0210645	BRECKSVILLE	OH		10/17/2013		6,839,402	0	0	0	0	0	0	81,581	0	0	0	0

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SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value / Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) / Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8 + 9 - 10 + 11)	13 Total Foreign Exchange Change in Book Value					
0210653	OMAHA	NE		01/29/2014		7,606,264	0	0	0	0	0	0	0	69,641	0	0	0
0210655	HUNT VALLEY	MD		05/13/2014		9,988,660	0	0	0	0	0	0	0	84,314	0	0	0
0210656	TIMONIUM	MD		05/13/2014		11,173,755	0	0	0	0	0	0	0	94,317	0	0	0
0210658	FORT COLLINS	CO		03/20/2014		6,668,635	0	0	0	0	0	0	0	49,087	0	0	0
0210659	FORT COLLINS	CO		03/20/2014		1,720,938	0	0	0	0	0	0	0	12,668	0	0	0
0210661	HINSDALE	IL		06/26/2014		6,611,063	0	0	0	0	0	0	0	40,894	0	0	0
0210662	FULTON	MD		06/27/2014		4,217,314	0	0	0	0	0	0	0	36,431	0	0	0
0210663	DELAFIELD	WI		07/24/2014		6,620,390	0	0	0	0	0	0	0	40,881	0	0	0
0210664	GREENWICH	CT		07/31/2014		10,834,504	0	0	0	0	0	0	0	66,026	0	0	0
0210665	GARDEN CITY	NY		07/30/2014		8,794,474	0	0	0	0	0	0	0	40,676	0	0	0
0210666	MT PLEASANT	SC		08/28/2014		14,829,451	0	0	0	0	0	0	0	90,455	0	0	0
0210667	CHAPEL HILL	NC		08/27/2014		7,951,037	0	0	0	0	0	0	0	49,210	0	0	0
0210669	MEQUON	WI		09/30/2014		3,172,889	0	0	0	0	0	0	0	27,549	0	0	0
0210670	FRANKLIN	WI		09/30/2014		4,018,993	0	0	0	0	0	0	0	34,895	0	0	0
0210671	WAUNAKEE	WI		09/30/2014		3,638,246	0	0	0	0	0	0	0	31,589	0	0	0
0210672	SAN DIEGO	CA		09/02/2014		16,602,995	0	0	0	0	0	0	0	73,405	0	0	0
0210674	BALA CYNWYD	PA		12/05/2014		9,112,317	0	0	0	0	0	0	0	57,258	0	0	0
0210677	WAYZATA	MN		12/03/2014		15,468,797	0	0	0	0	0	0	0	139,571	0	0	0
0210678	VISTA	CA		12/10/2014		9,565,712	0	0	0	0	0	0	0	58,204	0	0	0
0210679	NEEDHAM	MA		12/12/2014		6,849,827	0	0	0	0	0	0	0	90,930	0	0	0
0210680	OWASSO	OK		12/15/2014		17,753,420	0	0	0	0	0	0	0	109,919	0	0	0
0210681	ORADELL	NJ		12/23/2014		14,682,255	0	0	0	0	0	0	0	89,337	0	0	0
0210682	GERMANTOWN	MD		03/30/2015		10,830,600	0	0	0	0	0	0	0	68,866	0	0	0
0210683	LAWRENCEVILLE	GA		04/29/2015		15,593,606	0	0	0	0	0	0	0	97,444	0	0	0
0210684	FULTON	MD		05/13/2015		4,863,870	0	0	0	0	0	0	0	43,120	0	0	0
0210685	WHITE MARSH	MD		05/28/2015		15,148,379	0	0	0	0	0	0	0	132,235	0	0	0
0210686	KNOXVILLE	TN		05/28/2015		9,853,067	0	0	0	0	0	0	0	59,769	0	0	0
0210687	SAN DIEGO	CA		06/15/2015		8,493,368	0	0	0	0	0	0	0	52,801	0	0	0
0210688	FAIRFIELD	CT		06/29/2015		7,145,934	0	0	0	0	0	0	0	44,726	0	0	0
0210689	ROCKVILLE	MD		05/11/2015		21,463,628	0	0	0	0	0	0	0	135,959	0	0	0
0210691	NEWPORT BEACH	CA		06/18/2015		13,556,084	0	0	0	0	0	0	0	179,481	0	0	0
0210693	SCOTTSDALE	AZ		10/05/2015		22,390,414	0	0	0	0	0	0	0	127,661	0	0	0
0210694	LINCOLN	NE		08/25/2015		13,345,327	0	0	0	0	0	0	0	115,950	0	0	0
0210695	BOULDER	CO		08/31/2015		30,340,814	0	0	0	0	0	0	0	174,137	0	0	0
0210696	BLOOMINGTON	MN		08/13/2015		32,181,898	0	0	0	0	0	0	0	186,856	0	0	0
0210697	EDEN PRAIRIE	MN		10/05/2015		17,265,059	0	0	0	0	0	0	0	101,373	0	0	0
0210698	MURRAY	UT		10/02/2015		20,807,612	0	0	0	0	0	0	0	113,760	0	0	0
0210699	BRUNSWICK	OH		10/14/2015		10,651,585	0	0	0	0	0	0	0	61,688	0	0	0
0210700	ST LOUIS	MO		10/08/2015		6,115,340	0	0	0	0	0	0	0	35,215	0	0	0
0210701	DES PERES	MO		10/21/2015		15,304,017	0	0	0	0	0	0	0	83,837	0	0	0
0210702	CHESTERFIELD	MO		11/03/2015		9,515,407	0	0	0	0	0	0	0	55,261	0	0	0
0210703	WHITE MARSH	MD		10/28/2015		14,434,391	0	0	0	0	0	0	0	116,504	0	0	0

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SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value / Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) / Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8 + 9 - 10 + 11)	13 Total Foreign Exchange Change in Book Value					
0210708	INDEPENDENCE	OH		01/06/2016		17,192,377	0	0	0	0	0	0	0	139,278	0	0	0
0210709	URBANDALE	IA		01/22/2016		12,841,934	0	0	0	0	0	0	0	73,797	0	0	0
0210710	COLLIERVILLE	TN		01/14/2016		26,067,148	0	0	0	0	0	0	0	140,150	0	0	0
0210711	BALTIMORE	MD		12/30/2015		50,000,000	0	0	0	0	0	0	0	203,805	0	0	0
0210720	MADISON	WI		06/20/2016		9,139,963	0	0	0	0	0	0	0	54,143	0	0	0
0210724	KANSAS CITY	MO		06/30/2016		9,748,278	0	0	0	0	0	0	0	79,041	0	0	0
0210725	URBANDALE	IA		09/01/2016		26,130,241	0	0	0	0	0	0	0	171,325	0	0	0
0210727	CHICAGO	IL		09/21/2016		15,425,587	0	0	0	0	0	0	0	100,758	0	0	0
0210728	SCOTTSDALE	AZ		09/01/2016		13,287,457	0	0	0	0	0	0	0	110,918	0	0	0
0210733	HOMEWOOD	AL		08/30/2016		29,923,419	0	0	0	0	0	0	0	206,073	0	0	0
0210734	JACKSONVILLE	FL		10/14/2016		9,170,279	0	0	0	0	0	0	0	50,894	0	0	0
0210737	FORT MILL	SC		10/25/2016		28,274,867	0	0	0	0	0	0	0	166,983	0	0	0
0210746	SALT LAKE CITY	UT		01/23/2017		10,810,969	0	0	0	0	0	0	0	85,300	0	0	0
0210747	BOSTON	MA		01/17/2017		12,562,947	0	0	0	0	0	0	0	63,233	0	0	0
0210748	CONCORD	NH		05/01/2017		6,374,000	0	0	0	0	0	0	0	48,093	0	0	0
0210749	CONCORD	NH		05/01/2017		13,385,423	0	0	0	0	0	0	0	100,993	0	0	0
0210750	SHAKER HEIGHTS	OH		05/25/2017		9,981,763	0	0	0	0	0	0	0	49,252	0	0	0
0210751	ASHBURN	VA		05/23/2017		12,871,384	0	0	0	0	0	0	0	89,890	0	0	0
0210757	PAPILLION	NE		08/30/2017		20,671,459	0	0	0	0	0	0	0	111,602	0	0	0
0210759	SALT LAKE CITY	UT		08/29/2017		11,736,083	0	0	0	0	0	0	0	85,511	0	0	0
0210760	REDMOND	WA		11/08/2017		16,829,964	0	0	0	0	0	0	0	121,357	0	0	0
0210761	LIMERICK TOWNSHIP	PA		09/28/2017		27,397,819	0	0	0	0	0	0	0	136,249	0	0	0
0210762	OXFORD	OH		11/01/2017		17,745,611	0	0	0	0	0	0	0	132,438	0	0	0
0210763	LOS ANGELES	CA		01/11/2018		19,133,377	0	0	0	0	0	0	0	319,796	0	0	0
0210765	POOLER	GA		01/12/2018		27,500,000	0	0	0	0	0	0	0	119,817	0	0	0
0210766	DENVER	CO		12/18/2017		11,643,258	0	0	0	0	0	0	0	61,141	0	0	0
0210767	HAVERSTRAW	NY		12/22/2017		16,656,317	0	0	0	0	0	0	0	172,136	0	0	0
0210781	HARTLAND	WI		03/30/2018		9,059,563	0	0	0	0	0	0	0	44,870	0	0	0
0210782	ELLCOTT CITY	MD		03/09/2018		12,806,926	0	0	0	0	0	0	0	68,024	0	0	0
0210783	SAN DIEGO	CA		04/12/2018		18,761,615	0	0	0	0	0	0	0	129,760	0	0	0
0210784	SALT LAKE CITY	UT		04/23/2018		20,792,283	0	0	0	0	0	0	0	147,002	0	0	0
0210786	SANTA MONICA	CA		06/08/2018		11,279,336	0	0	0	0	0	0	0	77,853	0	0	0
0210790	BEAVERTON	OR		06/26/2018		6,417,546	0	0	0	0	0	0	0	64,759	0	0	0
0210791	WILSONVILLE	OR		06/26/2018		13,161,274	0	0	0	0	0	0	0	93,151	0	0	0
0210796	STAMFORD	CT		07/11/2018		7,667,233	0	0	0	0	0	0	0	50,213	0	0	0
0210797	OMAHA	NE		06/15/2018		13,214,376	0	0	0	0	0	0	0	88,029	0	0	0
0210798	ANNAPOLIS	MD		07/10/2018		10,424,133	0	0	0	0	0	0	0	66,994	0	0	0
0210799	SCOTTSDALE	AZ		06/26/2018		24,904,444	0	0	0	0	0	0	0	111,463	0	0	0
0210800	NEW ALBANY	OH		07/19/2018		30,756,593	0	0	0	0	0	0	0	202,177	0	0	0
0210803	DALLAS	TX		12/30/2008		3,647,953	0	0	0	0	0	0	0	22,241	0	0	0
0210804	DALLAS	TX		12/30/2008		9,119,897	0	0	0	0	0	0	0	55,602	0	0	0
0210809	POMONA	CA		11/07/2018		7,071,234	0	0	0	0	0	0	0	31,267	0	0	0

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SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value / Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) / Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8 + 9 - 10 + 11)	13 Total Foreign Exchange Change in Book Value					
0210813	LENEXA	KS		01/28/2019		13,728,296	0	0	0	0	0	0	0	83,845	0	0	0
0210815	ST PAUL	MN		04/09/2019		8,372,485	0	0	0	0	0	0	0	36,524	0	0	0
0210819	LOUISVILLE	KY		05/01/2019		9,471,713	0	0	0	0	0	0	0	88,378	0	0	0
0210828	GARNER	NC		06/07/2019		8,660,893	0	0	0	0	0	0	0	42,071	0	0	0
0210829	SO WINDSOR	CT		10/31/2019		22,435,914	0	0	0	0	0	0	0	136,942	0	0	0
0210831	HIGHLANDS PARK	CO		07/29/2019		19,498,110	0	0	0	0	0	0	0	98,631	0	0	0
0210837	HALTOM CITY	TX		01/10/2020		15,226,012	0	0	0	0	0	0	0	105,700	0	0	0
0210844	SAN ANTONIO	TX		02/20/2020		14,535,567	0	0	0	0	0	0	0	159,962	0	0	0
0210845	MADISON	WI		03/31/2020		13,000,000	0	0	0	0	0	0	0	60,019	0	0	0
0210847	FARMINGTON	UT		04/14/2020		10,280,393	0	0	0	0	0	0	0	96,958	0	0	0
0210848	PLANO	TX		04/22/2020		7,909,548	0	0	0	0	0	0	0	39,990	0	0	0
0210853	GLEN BURNIE	MD		05/04/2020		9,851,408	0	0	0	0	0	0	0	65,724	0	0	0
0210854	LINCOLN	NE		05/11/2020		12,040,455	0	0	0	0	0	0	0	82,070	0	0	0
0210862	PARLIN	NJ		10/15/2020		45,439,391	0	0	0	0	0	0	0	185,570	0	0	0
0210863	FULTON	MD		11/02/2020		13,170,321	0	0	0	0	0	0	0	90,822	0	0	0
0210865	KYLE	TX		11/05/2020		15,968,615	0	0	0	0	0	0	0	96,151	0	0	0
0210866	KYLE	TX		11/05/2020		25,200,470	0	0	0	0	0	0	0	151,739	0	0	0
0210867	WALLINGFORD	CT		11/23/2020		36,400,000	0	0	0	0	0	0	0	174,214	0	0	0
0210873	DRAPER	UT		01/26/2021		0	0	0	0	0	0	0	0	197,838	0	0	0
0210878	PHILADELPHIA	PA		02/16/2021		0	0	0	0	0	0	0	0	91,009	0	0	0
0210879	CENTERVILLE	UT		02/17/2021		0	0	0	0	0	0	0	0	55,804	0	0	0
0210880	DALLAS	TX		01/28/2021		0	0	0	0	0	0	0	0	101,474	0	0	0
0210884	AUBURN	WA		04/06/2021		0	0	0	0	0	0	0	0	69,656	0	0	0
0210885	AUGUSTA	GA		03/10/2021		0	0	0	0	0	0	0	0	134,228	0	0	0
0210889	WEST NEW YORK	NJ		04/13/2021		0	0	0	0	0	0	0	0	59,735	0	0	0
0210890	OLYMPIA	WA		04/14/2021		0	0	0	0	0	0	0	0	42,666	0	0	0
0210896	PHOENIX	AZ		04/23/2021		0	0	0	0	0	0	0	0	225,557	0	0	0
0210898	LINTHICUM	MD		05/07/2021		0	0	0	0	0	0	0	0	151,276	0	0	0
0210902	OAK BROOK	IL		06/02/2021		0	0	0	0	0	0	0	0	327,088	0	0	0
0210904	LEAWOOD	KS		06/15/2021		0	0	0	0	0	0	0	0	46,747	0	0	0
0210908	PLEASANT GROVE	UT		07/06/2021		0	0	0	0	0	0	0	0	39,471	0	0	0
0210910	MORRIS PLAINS	NJ		07/01/2021		0	0	0	0	0	0	0	0	31,983	0	0	0
210578A	KENNESAW	GA		10/31/2011		14,905,769	0	0	0	0	0	0	0	94,867	0	0	0
210578B	KENNESAW	GA		11/20/2017		3,746,624	0	0	0	0	0	0	0	23,552	0	0	0
210622A	LA JOLLA	CA		02/15/2013		16,341,219	0	0	0	0	0	0	0	83,690	0	0	0
210622B	LA JOLLA	CA		06/05/2018		4,839,310	0	0	0	0	0	0	0	17,961	0	0	0
210634A	E LONGMEADOW	MA		06/27/2013		16,272,339	0	0	0	0	0	0	0	103,233	0	0	0
210634B	E LONGMEADOW	MA		08/16/2017		2,810,416	0	0	0	0	0	0	0	16,417	0	0	0
210673A	ST LOUIS	MO		10/09/2014		21,189,160	0	0	0	0	0	0	0	133,873	0	0	0
210673B	ST LOUIS	MO		05/15/2019		4,906,484	0	0	0	0	0	0	0	16,917	0	0	0
210690A	W DES MOINES	IA		07/17/2015		12,343,086	0	0	0	0	0	0	0	77,270	0	0	0

QE02.4

SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value / Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) / Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8 + 9 - 10 + 11)	13 Total Foreign Exchange Change in Book Value					
210715A.....	SEATTLE.....	WA.....	.....	06/03/2016....	.....	19,500,000	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....87,304	.....0	.....0	.....0
210715B.....	SEATTLE.....	WA.....	.....	03/15/2019....	.....	5,000,000	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....14,838	.....0	.....0	.....0
210753A.....	EDINA.....	MN.....	.....	09/01/2017....	.....	12,631,783	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....139,364	.....0	.....0	.....0
210753B.....	EDINA.....	MN.....	.....	04/09/2019....	.....	3,894,193	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....16,986	.....0	.....0	.....0
210802A.....	TULSA.....	OK.....	.....	09/12/2018....	.....	24,653,572	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....111,962	.....0	.....0	.....0
210802B.....	TULSA.....	OK.....	.....	09/12/2018....	.....	3,087,267	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....8,866	.....0	.....0	.....0
210810A.....	PHOENIXVILLE.....	PA.....	.....	11/29/2018....	.....	23,819,495	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....105,143	.....0	.....0	.....0
210810B.....	PHOENIXVILLE.....	PA.....	.....	11/29/2018....	.....	5,715,112	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....17,515	.....0	.....0	.....0
210812A.....	OVERLAND PARK.....	KS.....	.....	12/10/2018....	.....	21,046,213	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....133,536	.....0	.....0	.....0
210812B.....	OVERLAND PARK.....	KS.....	.....	12/10/2018....	.....	7,747,120	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....36,834	.....0	.....0	.....0
210817A.....	SANDY SPRINGS.....	GA.....	.....	02/07/2019....	.....	12,483,874	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....75,751	.....0	.....0	.....0
210817B.....	SANDY SPRINGS.....	GA.....	.....	02/07/2019....	.....	3,891,945	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....16,671	.....0	.....0	.....0
210851C.....	OLIVE BRANCH.....	MS.....	.....	07/29/2020....	.....	6,782,618	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....(148,094)	.....0	.....0	.....0
210875C.....	DIXON.....	CA.....	.....	02/03/2021....	.....	0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....(287,012)	.....0	.....0	.....0
0299999. Total - Mortgages With Partial Repayments.....						2,032,302,770	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....15,035,956	.....0	.....0	.....0
0599999. Total Mortgages.....						2,101,707,721	.....0	.....0	.....0	.....0	.....0	.....0	.....72,765,733	.....87,801,689	.....0	.....0	.....0

QE02.5

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation and SVO Administrative Symbol/Market Indicator	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made after Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated												
726300 00 0	A&M Capital Partners II.....	Wilmington.....	DE...	A&M Capital Partners II.....	0.....	08/30/2019.....	.....3	.....0	1,002,271	.....0	.....0	1.670
727500 00 0	Altas Partners Holding II LP.....	San Francisco.....	CA...	Altas Partners Holding II LP.....	0.....	04/09/2019.....	.....3	.....0	6,523,039	.....0	.....0	2.000
722400 00 9	Altas Partners Holdings LP.....	Wilmington.....	DE...	Altas Partners Holdings LP.....	0.....	06/01/2016.....	.....3	.....0	41,904	.....0	.....0	0.980
723900 00 7	Arrowhead Capital Fund III LP.....	Dover.....	DE...	Arrowhead Capital Fund III LP.....	0.....	06/28/2017.....	.....2	.....0	36,803	.....0	.....0	6.670
BAN039 JX 7	Athene LP Apollo Natural Resources I.....	Wilmington.....	DE...	Athene LP Apollo Natural Resources I.....	0.....	06/17/2020.....	.....3	.....0	117,604	.....0	.....0	3.080
BAN0FL JW 9	Athene LP Apollo Natural Resources II.....	Wilmington.....	DE...	Athene LP Apollo Natural Resources II.....	0.....	06/17/2020.....	.....3	.....0	836,474	.....0	.....0	0.260
725800 00 0	Banc Fund X LP.....	Chicago.....	IL.....	Banc Fund X LP.....	0.....	05/16/2018.....	.....3	.....0	400,000	.....0	.....0	4.990
728900 00 0	Battery Ventures XIII LP.....	Wilmington.....	DE...	Battery Ventures XIII LP.....	0.....	05/12/2020.....	.....1	.....0	765,000	.....0	.....0	0.750
729000 00 0	Battery Ventures XIII Side Fnd.....	Wilmington.....	DE...	Battery Ventures XIII Side Fnd.....	0.....	05/12/2020.....	.....1	.....0	600,000	.....0	.....0	0.750
729400 00 0	Brighton Park Capital Fnd I LP.....	Wilmington.....	DE...	Brighton Park Capital Fnd I LP.....	0.....	10/29/2020.....	.....3	.....0	40,539	.....0	.....0	1.110
728400 00 0	Butterfly Fighter Co-Invest.....	Wilmington.....	DE...	Butterfly Fighter Co-Invest.....	0.....	11/22/2019.....	.....3	.....0	3,725	.....0	.....0	1.990
729900 00 0	Butterfly Fund III LP.....	Wilmington.....	DE...	Butterfly Fund III LP.....	0.....	04/30/2021.....	.....3	.....0	398,906	.....0	.....0	4.940
723500 00 5	Canvas Ventures 2 LP.....	Wilmington.....	DE...	Canvas Ventures 2 LP.....	0.....	05/09/2017.....	.....1	.....0	247,570	.....0	.....0	5.000
729100 00 0	Cohere Capital Fund I LP.....	Wilmington.....	DE...	Cohere Capital Fund I LP.....	0.....	06/12/2020.....	.....3	.....0	1,904,681	.....0	.....0	5.000
717900 00 5	Court Square Capital Part III.....	Wilmington.....	DE...	Court Square Capital Part III.....	0.....	07/01/2016.....	.....3	.....0	207,030	.....0	.....0	1.010
724600 00 2	EnCap Energy Capital Fund XI.....	Houston.....	TX...	EnCap Energy Capital Fund XI.....	0.....	12/18/2017.....	.....0	.....0	827,100	.....0	.....0	0.340
722100 00 5	Gamut Investment Fund I LP.....	Wilmington.....	DE...	Gamut Investment Fund I LP.....	0.....	05/23/2016.....	.....3	.....0	97,033	.....0	.....0	1.500
719100 00 0	Greenbriar Equity Fund III.....	Wilmington.....	DE...	Greenbriar Equity Fund III.....	0.....	07/01/2016.....	.....3	.....0	7,434	.....0	.....0	1.190
723600 00 3	Gridiron Energy LLC.....	Wilmington.....	DE...	Gridiron Energy LLC.....	0.....	05/10/2017.....	.....0	.....0	333	.....0	.....0	0.330
726000 00 0	Heartwood Partners III Fmly: Capital Pa.....	Wilmington.....	DE...	Heartwood Partners III Fmly: Capital Pa.....	0.....	05/30/2018.....	.....3	.....0	42,973	.....0	.....0	2.330
728800 00 0	Jade Equity Investors LP.....	Dover.....	DE...	Jade Equity Investors LP.....	0.....	04/15/2020.....	.....3	.....0	1,254,630	.....0	.....0	0.730
725900 00 0	LS Power Fund IV Feeder 1 LP.....	Wilmington.....	DE...	LS Power Fund IV Feeder 1 LP.....	0.....	11/27/2018.....	.....0	.....0	2,155,621	.....0	.....0	0.890
719400 00 4	Littlejohn Fund V.....	Wilmington.....	DE...	Littlejohn Fund V.....	0.....	07/01/2015.....	.....3	.....0	45,084	.....0	.....0	0.780
726200 00 0	Littlejohn VI.....	Wilmington.....	DE...	Littlejohn VI.....	0.....	12/19/2019.....	.....3	.....0	337,733	.....0	.....0	0.870
721200 00 4	Lovell Minnick Equity Ptnr IV.....	Dover.....	DE...	Lovell Minnick Equity Ptnr IV.....	0.....	12/01/2015.....	.....3	.....0	110,050	.....0	.....0	2.000
727200 00 0	Lovell Minnick Equity V LLP.....	Dover.....	DE...	Lovell Minnick Equity V LLP.....	0.....	10/25/2019.....	.....3	.....0	1,267,853	.....0	.....0	1.200
721100 00 6	MSouth Equity Partners III LP.....	Wilmington.....	DE...	MSouth Equity Partners III LP.....	0.....	11/09/2015.....	.....3	.....0	43,033	.....0	.....0	1.540
725700 00 0	MSouth Equity Partners IV LP.....	Wilmington.....	DE...	MSouth Equity Partners IV LP.....	0.....	09/06/2019.....	.....3	.....0	1,298,833	.....0	.....0	2.270
724100 00 3	Mithril II LP.....	Dover.....	DE...	Mithril II LP.....	0.....	09/08/2017.....	.....1	.....0	2,041,397	.....0	.....0	2.820
724700 01 8	Monomoy Capital Partners III L.....	Dover.....	DE...	Monomoy Capital Partners III L.....	0.....	12/18/2017.....	.....3	.....0	61,724	.....0	.....0	1.970
724400 00 7	NB PRIVATE EQUITY CREDIT OPP.....	Dover.....	DE...	NB PRIVATE EQUITY CREDIT OPP.....	0.....	10/13/2017.....	.....2	.....0	62,532	.....0	.....0	2.360
727100 00 0	NGP Natural Resources XII.....	Dover.....	DE...	NGP Natural Resources XII.....	0.....	02/25/2019.....	.....0	.....0	519,093	.....0	.....0	0.240
724500 00 4	New Mountain Investments V LP.....	Wilmington.....	DE...	New Mountain Investments V LP.....	0.....	11/29/2017.....	.....3	.....0	37,889	.....0	.....0	0.410
719800 00 5	New Mountain Partners IV LP.....	Wilmington.....	DE...	New Mountain Partners IV LP.....	0.....	10/14/2016.....	.....3	.....0	45,275	.....0	.....0	0.360
729600 00 0	New Mountain Partners VI.....	Wilmington.....	DE...	New Mountain Partners VI.....	0.....	03/12/2021.....	.....3	.....0	356,288	.....0	.....0	0.080
728100 00 0	Northstar Mezz Ptnrs VII Feede.....	Wilmington.....	DE...	Northstar Mezz Ptnrs VII Feede.....	0.....	10/30/2019.....	.....2	.....0	229,389	.....0	.....0	4.350

QE03

SCHEDULE BA - PART 2

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

QE03.1

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation and SVO Administrative Symbol/Market Indicator	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made after Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
718200 00 9	Pamlico Capital III LP	Wilmington	DE	Pamlico Capital III LP	0	10/01/2016	3	0	113,384	0	0	1.540
722000 00 7	Pfingsten Partners Fund V LP	Wilmington	DE	Pfingsten Partners Fund V LP	0	03/30/2016	3	0	948,410	0	0	3.930
718000 00 3	Pine Brook Capital Partners II	Wilmington	DE	Pine Brook Capital Partners II	0	07/01/2016	3	0	63,736	0	0	0.460
724900 00 6	Primus Capital Fund VIII LP	Cleveland	OH	Primus Capital Fund VIII LP	0	12/21/2017	3	0	727,778	0	0	2.780
725400 00 6	Public Pension Capital LLC	Wilmington	DE	Public Pension Capital LLC	0	04/26/2018	3	0	363,615	0	0	3.180
729700 00 0	Summit Ptnrs Vent Cap Fnd V	Wilmington	DE	Summit Ptnrs Vent Cap Fnd V	0	05/28/2021	1	0	1,170,078	0	0	0.820
722200 00 3	Summitt Ptnrs Vent Cap Fd IV	Wilmington	DE	Summitt Ptnrs Vent Cap Fd IV	0	05/24/2016	1	0	376,501	0	0	1.160
729200 00 0	The Founders Fund Growth LP	Wilmington	DE	The Founders Fund Growth LP	0	07/15/2020	1	0	400,000	0	0	0.330
726800 00 0	Thoma Bravo Fund XIII LP	Dover	DE	Thoma Bravo Fund XIII LP	0	02/14/2019	3	0	2,143,751	0	0	0.120
729800 00 0	Thoma Bravo XIV LP	Wilmington	DE	Thoma Bravo XIV LP	0	04/15/2021	3	0	2,356,213	0	0	0.056
723100 00 4	Vista Credit Opp Fund II LP	Wilmington	DE	Vista Credit Opp Fund II LP	0	12/12/2016	2	0	88,836	0	0	1.100
722500 00 6	Vista Equity Partners Fund VI	Wilmington	DE	Vista Equity Partners Fund VI	0	06/28/2016	3	0	167,474	0	0	0.100
722600 00 4	Vista Foundation Fund III LP	Wilmington	DE	Vista Foundation Fund III LP	0	07/15/2016	3	0	95,906	0	0	0.360
726600 00 0	Butterfly Fund II LP	Grand Cayman	KY1	Butterfly Fund II LP	0	11/16/2018	3	0	104,577	0	0	2.860
723800 00 9	Carlyle Structured Credit	George Town	KY1	Carlyle Structured Credit	0	09/22/2017	2	0	73,367	0	0	3.580
725600 00 1	NCP Fund I LP	Grand Cayman	KY1	NCP Fund I LP	0	11/13/2018	3	0	3,817,929	0	0	2.840
727300 00 0	Summit Partners Gw Eqty X-A	Grand Cayman	KY1	Summit Partners Gw Eqty X-A	0	03/18/2020	3	0	632,699	0	0	0.180
726900 00 0	Vista Equity Partners Fund VII	Grand Cayman	KY1	Vista Equity Partners Fund VII	0	01/24/2019	3	0	2,092,689	0	0	0.070
729300 00 0	Vista Foundation Fund IV	Grand Cayman	KY1	Vista Foundation Fund IV	0	07/24/2020	3	0	1,037,219	0	0	0.260
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated								0	40,741,005	0	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated												
726400 00 0	CIP14 WFS Investor LLC	Wilmington	DE	CIP14 WFS Investor LLC	0	10/05/2018	0	0	22,956	0	0	15.080
721300 00 2	Crow Holdings Realty Ptr VII	Wilmington	DE	Crow Holdings Realty Ptr VII	0	01/14/2016	0	0	6,888	0	0	1.080
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated								0	29,844	0	0	XXX
4899999. Subtotal - Unaffiliated								0	40,770,849	0	0	XXX
5099999. Totals								0	40,770,849	0	0	XXX

SCHEDULE BA - PART 3

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

1	2		Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20
			3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description		City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Unaffiliated																				
46332#	12	4	Ironwood Mezzanine Fund IV-B	Wilmington	DE	Capital Distribution	06/12/2018	09/10/2021	2,052,400	0	0	0	0	0	2,052,400	1,785,448	0	0	0	266,952
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - NAIC Designation Assigned by the SVO - Unaffiliated									2,052,400	0	0	0	0	2,052,400	1,785,448	0	0	0	266,952	
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																				
726300	00	0	A&M Capital Partners II	Wilmington	DE	Capital Distribution	08/30/2019	09/08/2021	81,106	0	0	0	0	81,106	0	0	0	0	81,106	
727500	00	0	Altas Partners Holding II LP	San Francisco	CA	Capital Distribution	04/09/2019	09/03/2021	294,672	0	0	0	0	294,672	166,530	0	0	0	128,142	
722400	00	9	Altas Partners Holdings LP	Wilmington	DE	Capital Distribution	06/01/2016	09/03/2021	1,491,678	0	0	0	0	1,491,678	725,424	0	0	0	766,254	
717200	00	0	Arclight Energy Partners Fd V	Wilmington	DE	Capital Distribution	04/01/2016	08/17/2021	453,299	0	0	0	0	453,299	68,827	0	0	0	384,472	
720800	00	2	Arclight Energy Partners Fd VI	Wilmington	DE	Capital Distribution	04/01/2016	09/16/2021	357,398	0	0	0	0	357,398	51,389	0	0	0	306,009	
723900	00	7	Arrowhead Capital Fund III LP	Dover	DE	Capital Distribution	06/28/2017	07/08/2021	103,720	0	0	0	0	103,720	(64,647)	0	0	0	168,367	
BAN039	JX	7	Athene LP Apollo Natural Resources I	Wilmington	DE	Capital Distribution	06/17/2020	08/09/2021	889,776	0	0	0	0	889,776	882,395	0	0	0	7,381	
BAN0FL	JW	9	Athene LP Apollo Natural Resources II	Wilmington	DE	Capital Distribution	06/17/2020	09/22/2021	786,810	0	0	0	0	786,810	248,341	0	0	0	538,469	
BAN0ZF	87	7	Athene LP Momentum Investor LP	Wilmington	DE	Capital Distribution	06/30/2020	07/15/2021	52,862	0	0	0	0	52,862	52,862	0	0	0	0	
714800	00	0	Banc Fund VIII	Chicago	IL	Capital Distribution	07/01/2015	08/23/2021	485,000	0	0	0	0	485,000	0	0	0	0	485,000	
719500	00	1	Banc Fund IX LP	Chicago	IL	Capital Distribution	07/01/2015	08/31/2021	787,500	0	0	0	0	787,500	0	0	0	0	787,500	
725800	00	0	Banc Fund X LP	Chicago	IL	Capital Distribution	05/16/2018	08/31/2021	285,605	0	0	0	0	285,605	0	0	0	0	285,605	
722800	00	0	Bluescape Energy Recap	Wilmington	DE	Capital Distribution	09/20/2016	07/16/2021	3,004,258	0	0	0	0	3,004,258	2,394,596	0	0	0	609,663	
729400	00	0	Brighton Park Capital Fnd I LP	Wilmington	DE	Capital Distribution	10/29/2020	08/10/2021	429,806	0	0	0	0	429,806	220,637	0	0	0	209,169	
728400	00	0	Butterfly Fighter Co-Invest	Wilmington	DE	Capital Distribution	11/22/2019	09/10/2021	29,943	0	0	0	0	29,943	29,943	0	0	0	0	
723500	00	5	Canvas Ventures 2 LP	Wilmington	DE	Income Allocation	05/09/2017	09/30/2021	2,698,032	0	0	0	0	0	(2,698,032)	0	0	0	2,698,032	
727000	00	0	CP Thor LLC	Wilmington	DE	Capital Distribution	11/20/2018	07/23/2021	195,722	0	0	0	0	195,722	0	0	0	0	195,722	
726100	00	0	CP Twin Fmly: CP ChromaScape	Wilmington	DE	Capital Distribution	06/27/2018	08/02/2021	17,035	0	0	0	0	17,035	0	0	0	0	17,035	
717900	00	5	Court Square Capital Part III	Wilmington	DE	Capital Distribution	07/01/2016	07/16/2021	914,013	0	0	0	0	914,013	410,989	0	0	0	503,024	
723000	00	6	Crescent Mezzanine Partner VII	Wilmington	DE	Capital Distribution	12/08/2016	08/18/2021	954,414	0	0	0	0	954,414	605,198	0	0	0	349,216	
729100	00	0	Cohere Capital Fund I LP	Wilmington	DE	Expense Allocation	06/12/2020	09/30/2021	(53,477)	0	0	0	0	0	53,477	0	0	0	(53,477)	
724600	00	2	EnCap Energy Capital Fund XI	Houston	TX	Capital Distribution	12/18/2017	07/19/2021	62,456	0	0	0	0	62,456	62,456	0	0	0	0	
716200	00	1	Energy Fund XV	Wilmington	DE	Capital Distribution	07/01/2016	07/23/2021	89,465	0	0	0	0	89,465	89,465	0	0	0	0	
728200	00	0	EMG Fund IV Sable Co-Investment	Dover	DE	Expense Allocation	10/07/2019	09/30/2021	(878)	0	0	0	0	0	878	0	0	0	(878)	
727700	00	0	EMG Fund V Iron Ore Phase 3	Dover	DE	Income Allocation	05/10/2019	09/30/2021	4,085	0	0	0	0	0	(4,085)	0	0	0	4,085	
722100	00	5	Gamut Investment Fund I LP	Wilmington	DE	Capital Distribution	05/23/2016	07/12/2021	32,956	0	0	0	0	32,956	32,956	0	0	0	0	
719200	00	8	Great Hill Equity Partners V	Wilmington	DE	Capital Distribution	10/01/2016	08/13/2021	6,711,186	0	0	0	0	6,711,186	1,327,847	0	0	0	5,383,340	
719100	00	0	Greenbriar Equity Fund III	Wilmington	DE	Capital Distribution	07/01/2016	07/14/2021	2,663,436	0	0	0	0	2,663,436	441,755	0	0	0	2,221,681	
723600	00	3	Gridiron Energy LLC	Wilmington	DE	Capital Distribution	05/10/2017	08/23/2021	14,167	0	0	0	0	14,167	14,167	0	0	0	0	
726000	00	0	Heartwood Partners III Fmly: Capital Pa	Wilmington	DE	Capital Distribution	05/30/2018	08/12/2021	576,637	0	0	0	0	576,637	164,994	0	0	0	411,643	
728800	00	0	Jade Equity Investors LP	Dover	DE	Capital Distribution	04/15/2020	08/04/2021	39,150	0	0	0	0	39,150	0	0	0	0	39,150	
725900	00	0	LS Power Fund IV Feeder 1 LP	Wilmington	DE	Capital Distribution	11/27/2018	07/16/2021	126,678	0	0	0	0	126,678	77,629	0	0	0	49,049	
719400	00	4	Littlejohn Fund V	Wilmington	DE	Capital Distribution	07/01/2015	09/15/2021	84,334	0	0	0	0	84,334	81,538	0	0	0	2,796	
721200	00	4	Lovell Minnick Equity Ptnr IV	Dover	DE	Capital Distribution	12/01/2015	07/15/2021	584,925	0	0	0	0	584,925	299,096	0	0	0	285,829	
727200	00	0	Lovell Minnick Equity V LLP	Dover	DE	Capital Distribution	10/25/2019	07/15/2021	65,710	0	0	0	0	65,710	0	0	0	0	65,710	
725100	00	2	MRCC Senior Loan Fund I LLC	Wilmington	DE	Capital Distribution	12/01/2020	09/28/2021	1,025,000	0	0	0	0	1,025,000	(367,533)	0	0	0	1,392,533	
721100	00	6	MSouth Equity Partners III LP	Wilmington	DE	Capital Distribution	11/09/2015	07/27/2021	2,639,088	0	0	0	0	2,639,088	437,688	0	0	0	2,201,400	
724700	01	8	Monomoy Capital Partners III L	Dover	DE	Capital Distribution	12/18/2017	09/30/2021	461,723	0	0	0	0	461,723	541,135	0	0	0	(79,412)	
724400	00	7	NB PRIVATE EQUITY CREDIT OPP	Dover	DE	Capital Distribution	10/13/2017	09/24/2021	1,543,691	0	0	0	0	1,543,691	985,541	0	0	0	558,150	

QE03.2

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20	
		3	4					9	10	11	12	13	14							
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income	
721900 00 9	NGP Natural Resources XI	Wilmington	DE	Capital Distribution	03/10/2016	07/26/2021	141,882	0	0	0	0	0	0	141,882	24,396	0	0	0	117,486	
727100 00 0	NGP Natural Resources XII	Dover	DE	Capital Distribution	02/25/2019	08/23/2021	263,297	0	0	0	0	0	0	263,297	39,994	0	0	0	223,303	
724500 00 4	New Mountain Investments V LP	Wilmington	DE	Capital Distribution	11/29/2017	09/21/2021	2,372,572	0	0	0	0	0	0	2,372,572	723,020	0	0	0	1,649,552	
719800 00 5	New Mountain Partners IV LP	Wilmington	DE	Capital Distribution	10/14/2016	07/20/2021	2,028,882	0	0	0	0	0	0	2,028,882	1,625,703	0	0	0	403,179	
729600 00 0	New Mountain Partners VI	Wilmington	DE	Capital Distribution	03/12/2021	07/09/2021	487	0	0	0	0	0	0	487	0	0	0	0	487	
723200 00 2	Newstone Capital Partners III	Wilmington	DE	Capital Distribution	12/27/2016	07/08/2021	3,753,457	0	0	0	0	0	0	3,753,457	2,574,409	0	0	0	1,179,048	
728100 00 0	Northstar Mezz Ptnrs VII Feede	Wilmington	DE	Capital Distribution	10/30/2019	09/01/2021	99,406	0	0	0	0	0	0	99,406	(1,102,348)	0	0	0	1,201,754	
718200 00 9	Pamlico Capital III LP	Wilmington	DE	Capital Distribution	10/01/2016	07/01/2021	3,695,767	0	0	0	0	0	0	3,695,767	1,285,013	0	0	0	2,410,754	
718000 00 3	Pine Brook Capital Partners II	Wilmington	DE	Capital Distribution	07/01/2016	07/20/2021	625,838	0	0	0	0	0	0	625,838	394,225	0	0	0	231,613	
724900 00 6	Primus Capital Fund VIII LP	Cleveland	OH	Capital Distribution	12/21/2017	07/07/2021	2,936,561	0	0	0	0	0	0	2,936,561	716,010	0	0	0	2,220,551	
725400 00 6	Public Pension Capital LLC	Wilmington	DE	Capital Distribution	04/26/2018	09/29/2021	7,218	0	0	0	0	0	0	7,218	0	0	0	0	7,218	
723300 00 0	Summit Partners Growth Eq IX-A	Wilmington	DE	Capital Distribution	04/14/2017	07/01/2021	4,851,530	0	0	0	0	0	0	4,851,530	1,510,463	0	0	0	3,341,067	
722200 00 3	Summitt Ptnrs Vent Cap Fd IV	Wilmington	DE	Capital Distribution	05/24/2016	07/09/2021	1,949,958	0	0	0	0	0	0	1,949,958	674,901	0	0	0	1,275,057	
725200 00 0	Tennenbaum Capital Ptnr VIII	Wilmington	DE	Capital Distribution	03/22/2018	07/01/2021	61,336	0	0	0	0	0	0	61,336	5,455	0	0	0	55,881	
722300 00 1	Thoma Bravo Fund XII LP	Wilmington	DE	Capital Distribution	05/31/2016	07/21/2021	786,067	0	0	0	0	0	0	786,067	53,278	0	0	0	732,789	
723100 00 4	Vista Credit Opp Fund II LP	Wilmington	DE	Capital Distribution	12/12/2016	08/18/2021	5,529,860	0	0	0	0	0	0	5,529,860	5,114,096	0	0	0	415,764	
722500 00 6	Vista Equity Partners Fund VI	Wilmington	DE	Capital Distribution	06/28/2016	07/06/2021	3,155,645	0	0	0	0	0	0	3,155,645	1,713,339	0	0	0	1,442,306	
722600 00 4	Vista Foundation Fund III LP	Wilmington	DE	Capital Distribution	07/15/2016	07/07/2021	1,718,678	0	0	0	0	0	0	1,718,678	664,784	0	0	0	1,053,894	
720310 00 2	Welsh Carson Anderson & Stowe XII LP	Wilmington	DE	Capital Distribution	07/01/2016	08/20/2021	2,829,807	0	0	0	0	0	0	2,829,807	1,153,256	0	0	0	1,676,551	
722700 00 2	Penfund Capital Fund V	Toronto	ON	Capital Distribution	08/19/2016	07/21/2021	243,690	0	0	0	0	(4,909)	0	243,690	(4,909)	0	0	0	243,690	
726600 00 0	Butterfly Fund II LP	Grand Cayman	KY1	Capital Distribution	11/16/2018	09/10/2021	28,702	0	0	0	0	0	0	28,702	28,702	0	0	0	0	
723800 00 9	Carlyle Structured Credit	George Town	KY1	Capital Distribution	09/22/2017	08/04/2021	2,146,408	0	0	0	0	0	0	2,146,408	973,766	0	0	0	1,172,642	
727300 00 0	Summit Partners Gw Eqty X-A	Grand Cayman	KY1	Capital Distribution	03/18/2020	07/02/2021	1,194,249	0	0	0	0	0	0	1,194,249	448,534	0	0	0	745,715	
726900 00 0	Vista Equity Partners Fund VII	Grand Cayman	KY1	Capital Distribution	01/24/2019	09/03/2021	99,501	0	0	0	0	0	0	99,501	48,247	0	0	0	51,254	
729300 00 0	Vista Foundation Fund IV	Grand Cayman	KY1	Capital Distribution	07/24/2020	07/16/2021	377	0	0	0	0	0	0	377	377	0	0	0	0	
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated							71,504,156	0	0	0	0	0	(4,909)	68,856,394	25,998,167	0	0	0	42,853,319	
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																				
725300 00 8	CrossHarbor Inst Partn 2018	Wilmington	DE	Capital Distribution	10/18/2018	09/24/2021	694,444	0	0	0	0	0	0	694,444	441,080	0	0	0	253,365	
720100 00 7	CrossHarbor Instit Ptnrs 2014	Wilmington	DE	Capital Distribution	07/01/2015	07/23/2021	508,333	0	0	0	0	0	0	508,333	300,000	0	0	0	208,333	
721300 00 2	Crow Holdings Realty Ptr VII	Wilmington	DE	Capital Distribution	01/14/2016	07/30/2021	2,643,678	0	0	0	0	0	0	2,643,678	1,615,053	0	0	0	1,028,625	
726400 00 0	CIP14 WFS Investor LLC	Wilmington	DE	Income Allocation	10/05/2018	09/30/2021	1,281,725	0	0	0	0	0	0	1,281,725	(1,281,725)	0	0	0	1,281,725	
721000 00 8	Waterton Residential Property Venture XI	Wilmington	DE	Capital Distribution	10/21/2015	07/22/2021	875,025	0	0	0	0	0	0	875,025	545,638	0	0	0	329,387	
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated							6,003,205	0	0	0	0	0	0	4,721,480	1,620,046	0	0	0	3,101,434	
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated																				
704120 00 5	NLD			Capital Distribution	06/05/2015	06/30/2021	11,780,264	0	0	0	0	0	0	11,780,264	0	0	0	0	11,780,264	
2599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated							11,780,264	0	0	0	0	0	0	11,780,264	0	0	0	0	11,780,264	
Any Other Class of Asset - Unaffiliated																				
726700 00 0	Advantage Capital Solar Ptr II	Wilmington	DE	Capital Distribution	10/29/2018	07/15/2021	68,786	0	0	0	0	0	0	68,786	65,737	0	0	0	3,049	
4699999. Total - Any Other Class of Asset - Unaffiliated							68,786	0	0	0	0	0	0	68,786	65,737	0	0	0	0	3,049
4899999. Subtotal - Unaffiliated							91,408,811	0	0	0	0	0	(4,909)	87,479,324	29,469,398	0	0	0	58,005,018	
5099999. Totals							91,408,811	0	0	0	0	0	(4,909)	87,479,324	29,469,398	0	0	0	58,005,018	

QE03.3

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
Bonds - U.S. Government									
38376U	JU 4		09/01/2021	Interest Capitalization		26,998	26,998	0	1.A
38379P	S7 3		07/01/2021	Interest Capitalization		18,445	18,445	0	1.A
38380M	LQ 2		09/01/2021	Interest Capitalization		44,951	44,951	0	1.A
38380N	JF 7		09/01/2021	Interest Capitalization		48,123	48,123	0	1.A
38380U	2K 8		09/01/2021	Interest Capitalization		42,976	42,976	0	1.A
38380U	E4 1		09/01/2021	Interest Capitalization		24,721	24,721	0	1.A
91282C	CT 6		08/13/2021	Citigroup Global		304,297	305,000	3	1.A
0599999	Total - Bonds - U.S. Government					510,511	511,214	3	XXX
Bonds - All Other Government									
40064R	EL 9	D	07/28/2021	Barclays Capital		500,000	500,000	0	2.B FE
1099999	Total - Bonds - All Other Government					500,000	500,000	0	XXX
Bonds - U.S. Special Revenue and Special Assessment									
20775D	MU 3		07/16/2021	Goldman Sachs & Company		2,000,000	2,000,000	0	1.D FE
249015	F4 5		08/27/2021	Citigroup Global		2,000,000	2,000,000	0	1.C FE
3136A8	SM 3		09/01/2021	Interest Capitalization		23,513	23,513	0	1.A
3136AJ	RR 9		09/01/2021	Interest Capitalization		88,619	88,619	0	1.A
3136AV	ZS 1		09/01/2021	Interest Capitalization		42,806	42,806	0	1.A
3136B0	ZB 5		09/01/2021	Interest Capitalization		108,286	108,286	0	1.A
3136B5	YJ 8		09/01/2021	Interest Capitalization		36,988	36,988	0	1.A
3136BA	SP 0		09/01/2021	Interest Capitalization		42,604	42,604	0	1.A
3137F5	ZZ 1		09/01/2021	Interest Capitalization		49,557	49,557	0	1.A
3137FH	CC 5		07/01/2021	Interest Capitalization		34,833	34,833	0	1.A
3137FH	UC 5		09/01/2021	Interest Capitalization		161,959	161,959	0	1.A
3137FJ	AX 7		09/01/2021	Interest Capitalization		102,215	102,215	0	1.A
3137FK	2F 2		09/01/2021	Interest Capitalization		185,100	185,100	0	1.A
3137FK	7K 6		08/01/2021	Interest Capitalization		122,609	122,609	0	1.A
3137FK	D2 9		07/01/2021	Interest Capitalization		55,434	55,434	0	1.A
3137FK	SD 9		08/01/2021	Interest Capitalization		109,291	109,291	0	1.A
35563P	CB 3		09/01/2021	Interest Capitalization		148,025	148,025	0	1.A
35563P	KK 4		09/01/2021	Interest Capitalization		104,124	104,124	0	1.A
495290	EE 4		07/28/2021	Morgan Stanley DWD		5,000,000	5,000,000	0	1.B FE
544445	VV 8		09/22/2021	Jefferies & Co		2,500,000	2,500,000	0	1.D FE
61204K	NG 2		07/14/2021	JP Morgan		2,503,425	2,500,000	0	1.E FE
677632	PA 3		08/03/2021	Various		5,116,057	3,364,000	28,510	1.C FE
757696	BD 0		07/02/2021	Stifel, Nicolaus and Co		4,285,000	4,285,000	0	1.C FE
915217	XA 6		08/11/2021	Wells Fargo		923,641	910,000	13,215	1.A FE
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments					25,744,086	23,974,963	41,725	XXX
Bonds - Industrial and Miscellaneous									
00206R	FS 6		09/29/2021	Various		4,608,849	3,592,000	23,303	2.B FE
00287Y	BD 0		09/09/2021	US Bancorp Piper Jaffrey		2,613,360	2,000,000	31,417	2.B FE
00507V	AN 9		09/28/2021	Various		8,313,204	6,652,000	73,713	2.A FE
00507V	AQ 2		09/07/2021	Various		1,769,931	2,000,000	24,167	2.A FE
010392	FD 5		09/29/2021	JP Morgan		3,620,025	2,700,000	6,600	1.F FE
017175	AF 7		08/10/2021	Goldman Sachs & Company		1,972,780	2,000,000	0	2.A FE

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SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
021345 AA 1	ALTA WIND HOLDINGS LLC 7.000% 06/30/35		08/17/2021	Seaport Group		298,657	600,000	2,409	2.C FE
02361D AM 2	AMEREN ILLINOIS CO 4.800% 12/15/43		07/12/2021	Various		832,328	640,000	2,215	1.F FE
025816 AZ 2	American Express Co 8.150% 03/19/38		07/12/2021	Deutsche Bank		2,534,766	1,560,000	40,967	2.A FE
026874 CW 5	American Intl Group Inc 6.820% 11/15/3		09/07/2021	R Seelaus & Co		1,296,550	910,000	19,653	2.B FE
03027X BK 5	American Tower Corp 2.950% 01/15/51		09/23/2021	Barclays Capital		1,953,400	2,000,000	11,800	2.C FE
03115A AC 7	AMFAM HOLDINGS INC 3.833% 03/11/51		09/23/2021	Pierpont		55,693	50,000	.85	2.B FE
031162 BP 4	Amgen Inc 5.375% 05/15/43		07/20/2021	JP Morgan		2,425,254	1,829,000	18,296	2.A FE
035229 DC 4	Anheuser Busch Cos Inc 6.450% 09/01/37		07/19/2021	JP Morgan		1,808,498	1,297,000	32,533	2.B FE
037833 EL 0	Apple Computer Inc 2.850% 08/05/61		08/04/2021	Various		4,007,100	4,000,000	.0	1.B FE
03836W AC 7	Aqua America Inc 4.276% 05/01/49		08/25/2021	Seaport Group		3,027,375	2,500,000	34,446	2.B FE
040555 CX 0	Arizona Pub Svc Co 4.200% 08/15/48		07/16/2021	Janney Montgomery		1,795,656	1,451,000	26,239	1.G FE
04621W AE 0	Assured Guaranty LTD 3.600% 09/15/51		09/23/2021	Various		7,390,224	7,200,000	11,680	1.F FE
049560 AK 1	Atmos Energy 5.500% 06/15/41		09/14/2021	Various		516,131	375,000	2,399	1.E FE
049560 AL 9	Atmos Energy 4.150% 01/15/43		08/02/2021	Goldman Sachs & Company		1,218,910	1,000,000	2,190	1.E FE
049560 AW 5	Atmos Energy 2.850% 02/15/52		09/21/2021	BNP Paribas		4,967,850	5,000,000	.0	1.G FE
05379B E* 4	Avista Corp 2.800% 10/01/51		09/28/2021	Direct-Private Placement		2,000,000	2,000,000	.0	1.G FE
066836 AC 1	BAPTIST HLTH SFL OBL GR 3.115% 11/15/7		09/24/2021	Various		6,490,010	6,500,000	6,230	1.E FE
06684Q AB 8	BAPTIST HEALTHCARE 3.540% 08/15/50		07/01/2021	Morgan Stanley DWD		3,244,950	3,000,000	41,595	1.F FE
084423 AP 7	Berkley WR 6.250% 02/15/37		07/30/2021	Janney Montgomery		538,556	400,000	11,597	2.A FE
084423 AT 9	Berkley WR 4.750% 08/01/44		07/07/2021	Pierpont		1,593,651	1,239,000	25,830	2.A FE
084423 AW 2	Berkley WR 3.150% 09/30/61		09/08/2021	Credit Suisse		4,952,650	5,000,000	.0	2.A FE
09062X AJ 2	Biogen Idec Inc 3.250% 02/15/51		07/30/2021	US Bancorp Piper Jaffrey		2,030,200	2,000,000	30,153	2.A FE
092113 AN 9	BLACK HILLS CORP 4.200% 09/15/46		09/08/2021	Goldman Sachs & Company		660,048	575,000	11,673	2.A FE
092113 AS 8	BLACK HILLS CORP 3.875% 10/15/49		07/29/2021	Pierpont		614,064	550,000	6,335	2.A FE
09256B AE 7	BLACKSTONE HOLDINGS FINA 6.250% 08/15/		08/24/2021	Various		13,802,530	9,179,000	179,616	1.E FE
09261B AF 7	BLACKSTONE HOLDINGS FINA 2.850% 08/05/		07/29/2021	Goldman Sachs & Company		1,994,780	2,000,000	.0	1.E FE
09581J AC 0	BLUE OWL FINANCE LLC 4.125% 10/07/51		09/30/2021	Bank of America		19,502,200	20,000,000	.0	2.B FE
10373Q BS 8	BP CAP MARKETS AMERICA 3.001% 03/17/52		09/14/2021	Barclays Capital		4,000,000	4,000,000	.0	1.F FE
110122 DG 0	Bristol-Myers Squibb Co 5.250% 08/15/4		07/19/2021	JP Morgan		2,082,895	1,508,000	34,307	1.F FE
110122 DK 1	Bristol-Myers Squibb Co 4.350% 11/15/4		09/08/2021	Various		4,525,089	3,558,000	48,835	1.F FE
11042C AA 8	BRITISH AIR 21-1 A PPT 2.900% 03/15/35		07/20/2021	Citigroup Global		2,000,000	2,000,000	.0	1.F FE
12189L AU 5	BURLINGTN NORTH SANTA FE 4.550% 09/01/		09/09/2021	US Bancorp Piper Jaffrey		1,334,838	1,044,000	1,188	1.G FE
12626P AN 3	CRH America Inc 5.125% 05/18/45		07/08/2021	Sun Trust Robinson Humphrey		4,116,769	3,100,000	22,507	2.A FE
12636Y AD 4	CRH AMERICA FINANCE INC 4.500% 04/04/4		09/28/2021	Various		7,948,516	6,418,000	126,401	2.A FE
15189W AH 3	CENTERPOINT ENERGY RES 5.850% 01/15/41		07/16/2021	Janney Montgomery		1,404,150	1,000,000	813	2.A FE
18600T AA 0	CLEVELAND CLINIC FOUND 4.858% 01/01/14		08/24/2021	Seaport Group		7,473,210	5,000,000	36,975	1.C FE
20030N CC 3	Comcast Corp 3.969% 11/01/47		08/24/2021	US Bancorp Piper Jaffrey		2,362,340	2,000,000	25,137	1.G FE
20030N CM 1	Comcast Corp 4.700% 10/15/48		07/26/2021	Various		6,168,486	4,700,000	57,980	1.G FE
205887 BN 1	Conagra Inc 6.625% 08/15/39		07/16/2021	Hilltop		413,517	300,000	8,557	2.C FE
210518 CY 0	Consumers Energy Co 4.100% 11/15/45		07/19/2021	Janney Montgomery		260,393	215,000	1,616	1.F FE
210518 DB 9	Consumers Energy Co 4.050% 05/15/48		09/09/2021	Various		1,850,625	1,500,000	19,575	1.E FE
210518 DN 3	Consumers Energy Co 2.650% 08/15/52		08/02/2021	Mitsubishi		1,998,320	2,000,000	.0	1.E FE
219023 AC 2	Ingredion Inc 6.625% 04/15/37		07/16/2021	Janney Montgomery		1,412,510	1,000,000	17,483	2.B FE
224044 BT 3	Cox Communications Inc 6.950% 06/01/38		07/15/2021	Hilltop		355,773	250,000	2,317	2.B FE

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SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
224044 CC 9	Cox Communications Inc 4.500% 06/30/43.....		09/09/2021.....	Various.....		4,774,695	4,000,000	26,125	2.B FE.....
224044 CK 1	Cox Communications Inc 4.600% 08/15/47.....		07/26/2021.....	JP Morgan.....		1,668,168	1,350,000	27,945	2.B FE.....
224399 AP 0	Crane Co 6.550% 11/15/36.....		07/16/2021.....	Janney Montgomery.....		1,397,310	1,000,000	11,826	2.B FE.....
22822V AM 3	Crown Castle International Cor 5.200%.....		09/28/2021.....	US Bancorp Piper Jaffrey.....		3,901,650	3,000,000	19,067	2.C FE.....
237194 AM 7	Darden Restaurants Inc 4.550% 02/15/48.....		09/08/2021.....	Jefferies & Co.....		3,519,180	3,000,000	9,479	2.C FE.....
250847 EK 2	Detroit Edison Co 3.950% 06/15/42.....		07/19/2021.....	JP Morgan.....		4,232,177	3,572,000	14,109	1.F FE.....
260003 AK 4	Dover Corp 5.375% 03/01/41.....		07/22/2021.....	JP Morgan.....		1,187,997	891,000	19,290	2.A FE.....
263901 AD 2	DUKE ENERGY INDIANA INC 4.200% 03/15/4.....		09/28/2021.....	Deutsche Bank.....		1,452,275	1,250,000	2,042	1.F FE.....
26884T AE 2	ERAC USA FINANCE COMPANY 5.625% 03/15/.....		09/28/2021.....	Various.....		6,049,616	4,360,000	61,713	2.A FE.....
26884T AN 2	ERAC USA FINANCE COMPANY 4.500% 02/15/.....		08/24/2021.....	Various.....		2,285,596	1,830,000	2,343	2.A FE.....
27409L AE 3	EAST OHIO GAS CO/THE 3.000% 06/15/50.....		09/09/2021.....	Jefferies & Co.....		511,925	500,000	3,542	1.F FE.....
278642 AZ 6	EBay Inc 3.650% 05/10/51.....		08/24/2021.....	Various.....		3,997,784	3,722,000	37,529	2.A FE.....
29250R AP 1	Enbridge Energy Partners 7.500% 04/15/.....		07/20/2021.....	Goldman Sachs & Company.....		4,545,870	3,000,000	60,625	2.A FE.....
29379V BC 6	Enterprise Products Oper 5.100% 02/15/.....		09/07/2021.....	Various.....		3,782,114	3,007,000	10,224	2.A FE.....
29444U BT 2	Equinix Inc 3.400% 02/15/52.....		09/23/2021.....	Credit Suisse.....		2,663,005	2,514,000	30,154	2.B FE.....
30042* AB 3	Eversource Gas Co of Mass 2.920% 10/01.....		09/29/2021.....	Direct-Private Placement.....		10,000,000	10,000,000	0	2.A FE.....
316773 CH 1	Fifth Third Bancorp 8.250% 03/01/38.....		08/24/2021.....	Various.....		4,109,582	2,435,000	85,306	2.B FE.....
337738 AV 0	Fiserv Inc 4.400% 07/01/49.....		09/28/2021.....	Citigroup Global.....		1,801,695	1,500,000	16,317	2.B FE.....
34107# AA 5	Florida Pipeline SR NT SER A 4.700% 05.....		07/15/2021.....	Direct-Private Placement.....		5,000,000	5,000,000	0	3.A PL.....
341081 FE 2	Florida Pwr & Lt Co 5.125% 06/01/41.....		07/07/2021.....	Janney Montgomery.....		429,285	317,000	1,715	1.E FE.....
34959J AH 1	Fortive Corp 4.300% 06/15/46.....		08/24/2021.....	Pierpont.....		2,957,248	2,450,000	20,485	2.B FE.....
361448 BH 5	GATX CORP 3.100% 06/01/51.....		09/23/2021.....	Various.....		7,695,641	7,922,000	53,862	2.B FE.....
378272 BH 0	GLENCORE FUNDING LLC 3.375% 09/23/51.....		09/15/2021.....	Bank of America.....		1,970,260	2,000,000	0	2.A FE.....
37940X AC 6	Global Payments Inc 4.150% 08/15/49.....		09/23/2021.....	Various.....		3,456,920	3,000,000	14,179	2.C FE.....
40465@ AL 6	Harrison Street 3.610% 09/16/31.....		09/16/2021.....	Direct-Private Placement.....		4,000,000	4,000,000	0	2.C Z.....
416518 AC 2	HARTFORD FINL SVCS GRP 6.625% 04/15/42.....		08/24/2021.....	Various.....		2,104,101	1,433,000	33,720	2.A FE.....
42217K AX 4	HEALTH CARE REIT INC 6.500% 03/15/41.....		08/24/2021.....	Various.....		7,615,691	5,249,000	146,945	2.A FE.....
42218S AH 1	HEALTH CARE SVCS CORP 3.200% 06/01/50.....		09/28/2021.....	Morgan Stanley DWD.....		1,102,061	1,042,000	10,733	1.G FE.....
423452 AE 1	HELMERICH & PAYNE INC 2.900% 09/29/31.....		09/27/2021.....	Goldman Sachs & Company.....		997,670	1,000,000	0	2.A FE.....
437076 CK 6	Home Depot Inc 2.750% 09/15/51.....		09/07/2021.....	Bank of America.....		4,946,500	5,000,000	0	1.F FE.....
45138L BF 9	IDAHO POWER CO 4.200% 03/01/48.....		09/08/2021.....	Various.....		8,265,262	6,675,000	78,759	1.G FE.....
455434 BS 8	Indianapolis Pwr & Lt Co 4.700% 09/01/.....		09/09/2021.....	JP Morgan.....		671,927	525,000	617	1.F FE.....
455434 BT 6	Indianapolis Pwr & Lt Co 4.050% 05/01/.....		07/08/2021.....	Goldman Sachs & Company.....		284,092	239,000	1,909	1.F FE.....
455434 BU 3	Indianapolis Pwr & Lt Co 4.875% 11/01/.....		07/12/2021.....	Mesirow Capital Markets.....		319,090	250,000	2,505	1.F FE.....
458140 BW 9	Intel Corp 3.050% 08/12/51.....		08/10/2021.....	JP Morgan.....		1,993,360	2,000,000	0	1.E FE.....
45866F AH 7	INTERCONTINENTALEXCHANGE 4.250% 09/21/.....		08/24/2021.....	Various.....		5,427,209	4,506,000	74,476	1.G FE.....
460146 CC 5	International Paper Co 8.700% 06/15/38.....		07/06/2021.....	Hilltop.....		4,308,302	2,539,000	14,113	2.B FE.....
46051M AF 9	International Transmission Co 4.625% 0.....		09/23/2021.....	Goldman Sachs & Company.....		767,664	600,000	3,006	1.F FE.....
505597 AD 6	SPIRE INC 4.700% 08/15/44.....		07/15/2021.....	Janney Montgomery.....		298,874	254,000	5,107	2.B FE.....
50587K AB 7	LAFARGEHOLCIM FINANCE US 4.750% 09/22/.....		07/16/2021.....	Janney Montgomery.....		1,259,260	1,000,000	15,569	2.B FE.....
51223* AC 8	LAKEVIEW LOAN 4.750% 07/13/27.....		07/13/2021.....	Direct-Private Placement.....		4,000,000	4,000,000	0	1.A FE.....
53079E BH 6	Liberty Mutual Group 4.500% 06/15/49.....		07/08/2021.....	Keybanc Capital Markets.....		952,136	800,000	2,700	2.B FE.....
548661 CP 0	Lowe's Companies Inc 6.650% 09/15/37.....		07/19/2021.....	JP Morgan.....		2,164,780	1,483,000	34,517	2.A FE.....
548661 DE 4	Lowe's Companies Inc 4.250% 09/15/44.....		07/30/2021.....	MarketAxess.....		257,949	219,000	3,568	2.A FE.....
552676 AV 0	MDC HOLDINGS INC 3.966% 08/06/61.....		08/03/2021.....	Citigroup Global.....		4,000,000	4,000,000	0	2.C FE.....

QE04.2

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
559080 AJ 5	MAGELLAN MIDSTREAM PARTN 4.200% 03/15/.....		09/17/2021.....	Various.....		4,485,086	4,201,000	42,311	2.A FE.....
570535 AP 9	Markel Corp 5.000% 03/30/43.....		07/15/2021.....	Janney Montgomery.....		306,641	247,000	3,739	2.B FE.....
570535 AQ 7	Markel Corp 5.000% 04/05/46.....		07/30/2021.....	Various.....		4,378,878	3,319,000	51,928	2.B FE.....
571676 AH 8	MARS INC 4.200% 04/01/59.....		09/24/2021.....	Various.....		6,730,673	5,250,000	99,021	1.F FE.....
575634 AT 7	Massachusetts Elec Co 4.004% 08/15/46.....		09/09/2021.....	Barclays Capital.....		1,570,606	1,380,000	3,837	2.A FE.....
575718 AA 9	MASS INSTITUTE OF TECH 5.600% 07/01/11.....		08/04/2021.....	Wells Fargo.....		3,649,120	2,000,000	10,889	1.A FE.....
582834 AP 2	Mead Corp 7.550% 03/01/47.....		07/16/2021.....	Janney Montgomery.....		1,545,790	1,000,000	29,151	2.B FE.....
59447# AL 7	Michigan Electric Transmission 2.900%.....		08/03/2021.....	Direct-Private Placement.....		2,000,000	2,000,000	0	1.F FE.....
60871R AH 3	MOLSON COORS BREWING CO 4.200% 07/15/4.....		07/30/2021.....	Various.....		2,392,568	2,100,000	4,305	2.C FE.....
62750P AA 4	MUSEUM OF FINE ARTS/HOU 2.853% 08/01/5.....		09/28/2021.....	JP Morgan.....		1,500,000	1,500,000	0	1.A FE.....
641062 AN 4	NESTLE HOLDINGS INC 4.000% 09/24/48.....		08/27/2021.....	Various.....		3,013,080	2,400,000	38,644	1.D FE.....
649322 AE 4	NY & PRESBYTERIAN HOSPIT 4.763% 08/01/.....		08/03/2021.....	Morgan Stanley DWD.....		4,414,980	3,000,000	1,191	1.C FE.....
649322 AF 1	NY & PRESBYTERIAN HOSPIT 3.954% 08/01/.....		07/22/2021.....	JP Morgan.....		4,957,800	4,000,000	76,883	1.C FE.....
649840 CR 4	New York St Elec & Gas Corp 3.300% 09/.....		09/28/2021.....	Various.....		1,836,440	1,750,000	2,131	1.G FE.....
661169 AA 0	NORTH MISSISSIPPI HEALTH 3.183% 10/01/.....		07/20/2021.....	JP Morgan.....		2,000,000	2,000,000	0	1.E FE.....
665789 BA 0	NORTHERN STATES PWR-WISC 4.200% 09/01/.....		09/10/2021.....	Goldman Sachs & Company.....		3,209,568	2,605,000	3,647	1.E FE.....
674241 AB 0	OBERLIN COLLEGE 2.874% 10/01/51.....		07/15/2021.....	Morgan Stanley DWD.....		7,500,000	7,500,000	0	1.D FE.....
677347 CF 1	Ohio Edison Co 8.250% 10/15/38.....		09/14/2021.....	Hilltop.....		162,283	100,000	3,460	2.B FE.....
678858 BH 3	Oklahoma Gas & Elec Co 6.450% 02/01/38.....		07/14/2021.....	Bank of America.....		1,053,195	750,000	22,172	1.G FE.....
680223 AL 8	OLD REPUBLIC INTL CORP 3.850% 06/11/51.....		07/23/2021.....	Janney Montgomery.....		1,839,706	1,700,000	8,363	2.B FE.....
68233J BD 5	Oncore Electric 3.800% 09/30/47.....		07/16/2021.....	Janney Montgomery.....		2,152,420	1,795,000	20,842	1.F FE.....
68233J BG 8	Oncore Electric 4.100% 11/15/48.....		08/27/2021.....	Wells Fargo.....		3,094,275	2,500,000	30,181	1.F FE.....
69320N AA 5	PCAP HOLDINGS LP 6.500% 07/15/28.....		07/09/2021.....	Direct-Private Placement.....		3,000,000	3,000,000	0	2.B PL.....
693506 BC 0	PPG Inds Inc 7.700% 03/15/38.....		08/27/2021.....	Goldman Sachs & Company.....		2,307,473	1,463,000	51,632	2.A FE.....
693506 BE 6	PPG Inds Inc 5.500% 11/15/40.....		07/16/2021.....	Various.....		2,001,945	1,500,000	14,285	2.A FE.....
69354N AD 8	PRA Group Inc 5.000% 10/01/29.....		09/17/2021.....	Sun Trust Robinson Humphrey.....		2,000,000	2,000,000	0	3.B FE.....
72014T AE 9	PIEDMONT HEALTHCARE INC 2.864% 01/01/5.....		09/09/2021.....	RBC Capital Markets.....		6,000,000	6,000,000	0	1.E FE.....
72147K AG 3	PILGRIM'S PRIDE CORP 3.500% 03/01/32.....		08/19/2021.....	BMO Capital Markets.....		1,000,000	1,000,000	0	3.A FE.....
736508 T@ 1	Portland General Elec Co 2.970% 09/30/.....		09/30/2021.....	Direct-Private Placement.....		3,000,000	3,000,000	0	1.F FE.....
743820 AB 8	PROV ST JOSEPH HLTH OBL 2.700% 10/01/5.....		09/14/2021.....	Goldman Sachs & Company.....		6,000,000	6,000,000	0	1.D FE.....
744448 CJ 8	Public Svc Co CO 3.950% 03/15/43.....		09/07/2021.....	JP Morgan.....		1,012,402	870,000	16,610	1.F FE.....
744533 BP 4	Public Svc Co Okla 3.150% 08/15/51.....		08/11/2021.....	Credit Agricole Securities.....		497,880	500,000	0	1.G FE.....
744542 D# 5	PUBLIC SERVICE CO OF NEW Series B 3.14.....		07/14/2021.....	Direct-Private Placement.....		2,000,000	2,000,000	0	2.B Z.....
74456Q BF 2	Public Services Electric & Gas 4.000%.....		09/28/2021.....	Various.....		1,910,401	1,611,000	16,998	1.F FE.....
74456Q BM 7	Public Services Electric & Gas 4.050%.....		09/03/2021.....	Goldman Sachs & Company.....		358,767	300,000	4,286	1.F FE.....
74456Q BN 5	Public Services Electric & Gas 4.150%.....		09/29/2021.....	Keybanc Capital Markets.....		231,006	194,000	3,355	1.F FE.....
745332 CC 8	Puget Sound Pwr & Lt Co 5.764% 07/15/4.....		08/02/2021.....	Barclays Capital.....		3,553,500	2,500,000	7,605	1.F FE.....
745332 CK 0	Puget Sound Pwr & Lt Co 2.893% 09/15/5.....		09/08/2021.....	Wells Fargo.....		3,000,000	3,000,000	0	1.F FE.....
773903 AE 9	Rockwell Automation Inc 6.250% 12/01/3.....		07/08/2021.....	Janney Montgomery.....		371,134	257,000	1,829	1.G FE.....
79466L AL 8	SalesForceCom Inc 2.900% 07/15/51.....		09/09/2021.....	Various.....		12,526,738	12,185,000	47,330	1.F FE.....
808513 BW 4	Charles Schwab Corp 3.300% 04/01/27.....		09/24/2021.....	Taxable Exchange.....		4,372,000	4,000,000	0	1.F FE.....
808513 BX 2	Charles Schwab Corp 2.750% 10/01/29.....		09/24/2021.....	Taxable Exchange.....		1,763,608	1,675,000	0	1.F FE.....
824348 BH 8	Sherwin Williams Co 4.400% 02/01/45.....		08/11/2021.....	Old Mission Markits.....		380,751	325,000	437	2.B FE.....
82967N BM 9	SIRIUS XM RADIO INC 3.875% 09/01/31.....		08/02/2021.....	Citigroup Global.....		1,000,000	1,000,000	0	3.C FE.....

QE04.3

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
835495 AJ 1	SONOCO PRODUCTS CO 5.750% 11/01/40.....		09/08/2021.....	Various.....		5,428,300	4,000,000	64,528	2.B FE.....
842434 CJ 9	Southern Calif Gas Co 5.125% 11/15/40.....		09/08/2021.....	Hilltop.....		2,260,269	1,700,000	27,832	1.E FE.....
842434 CL 4	Southern Calif Gas Co 4.450% 03/15/44.....		09/09/2021.....	Various.....		3,142,260	2,586,000	46,968	1.D FE.....
842434 CR 1	Southern Calif Gas Co 4.125% 06/01/48.....		09/08/2021.....	Goldman Sachs & Company.....		3,129,172	2,530,000	20,389	1.D FE.....
842434 CT 7	Southern Calif Gas Co 3.950% 02/15/50.....		09/09/2021.....	Goldman Sachs & Company.....		1,812,630	1,500,000	4,608	1.D FE.....
8426EP AE 8	SOUTHERN CO GAS CAPITAL 3.150% 09/30/5.....		09/07/2021.....	Bank of America.....		991,140	1,000,000	0	2.A FE.....
84346L AA 8	SOUTHERN NATURAL GAS 4.800% 03/15/47.....		09/08/2021.....	Bank of America.....		950,034	770,000	17,967	2.A FE.....
845011 AD 7	Southwest Gas Corp 3.180% 08/15/51.....		09/09/2021.....	Various.....		4,472,703	4,500,000	4,483	2.A FE.....
854502 AJ 0	STANLEY BLACK & DECKER I 4.850% 11/15/.....		08/27/2021.....	Pierpont.....		2,944,683	2,150,000	30,414	1.G FE.....
87305Q CJ 8	TTX Co 3.900% 02/01/45.....		09/27/2021.....	US Bancorp Piper Jaffrey.....		466,088	400,000	2,513	1.F FE.....
87305Q CN 9	TTX Co 4.600% 02/01/49.....		09/28/2021.....	US Bancorp Piper Jaffrey.....		1,383,874	1,069,000	7,922	1.F FE.....
875127 AW 2	Tampa Elec Co 6.150% 05/15/37.....		07/08/2021.....	Janney Montgomery.....		147,748	105,000	1,022	1.G FE.....
880451 AU 3	TENNESSEE GAS PIPELINE 7.625% 04/01/37.....		09/30/2021.....	Robert W. Baird & Co.....		1,200,268	825,000	6,863	2.B FE.....
88579Y BD 2	3M Co 4.000% 09/14/48.....		08/24/2021.....	Goldman Sachs & Company.....		2,480,500	2,000,000	36,000	1.E FE.....
891092 AE 8	The Toro Company 6.625% 05/01/37.....		08/23/2021.....	Seaport Group.....		2,895,417	2,100,000	44,056	2.B FE.....
89566E AK 4	TRISTATE GEN&TRANS ASSN 4.250% 06/01/4.....		07/29/2021.....	Janney Montgomery.....		458,184	400,000	2,881	1.G FE.....
907818 DZ 8	Union Pacific Corp 4.150% 01/15/45.....		08/11/2021.....	Old Mission Markits.....		2,315,460	2,000,000	6,225	2.A FE.....
907818 FE 3	Union Pacific Corp 3.950% 08/15/59.....		09/23/2021.....	Old Mission Markits.....		780,173	645,000	2,760	1.G FE.....
91324P CX 8	UnitedHealth Group Inc 4.200% 01/15/47.....		07/16/2021.....	Various.....		5,157,502	4,159,000	62,626	1.G FE.....
91324P CZ 3	UnitedHealth Group Inc 4.250% 04/15/47.....		08/24/2021.....	Morgan Stanley DWD.....		2,509,655	2,000,000	30,753	1.G FE.....
91481C AA 8	UNIVERSITY OF PENNSYLVAN 4.674% 09/01/.....		08/13/2021.....	JP Morgan.....		3,235,931	2,230,000	48,351	1.B FE.....
92277G AB 3	VENTAS REALTY LP 5.700% 09/30/43.....		09/24/2021.....	Raymond James.....		4,052,190	3,000,000	84,075	2.A FE.....
92277G AF 4	VENTAS REALTY LP 4.375% 02/01/45.....		08/18/2021.....	Seaport Group.....		3,483,700	3,000,000	5,955	2.A FE.....
92343V AW 4	Verizon Communications 6.000% 04/01/4.....		07/20/2021.....	JP Morgan.....		3,466,604	2,453,000	45,381	2.A FE.....
92343V CX 0	Verizon Communications 4.522% 09/15/4.....		08/04/2021.....	Old Mission Markits.....		1,655,446	1,306,000	23,131	2.A FE.....
92343V DS 0	Verizon Communications 5.012% 04/15/4.....		09/08/2021.....	Various.....		2,955,746	2,222,000	43,851	2.A FE.....
92345Y AE 6	Verisk Analytics Inc 5.500% 06/15/45.....		08/12/2021.....	Various.....		1,097,290	815,000	7,412	2.B FE.....
927804 FR 0	Virginia Elec & Pwr Co 4.450% 02/15/44.....		09/24/2021.....	Deutsche Bank.....		2,489,980	2,000,000	10,383	1.F FE.....
931142 DK 6	Wal-Mart Stores Inc 4.750% 10/02/43.....		09/02/2021.....	Hilltop.....		1,761,333	1,316,000	25,464	1.C FE.....
931422 AK 5	Walgreen Co 4.400% 09/15/42.....		09/23/2021.....	US Bancorp Piper Jaffrey.....		1,935,429	1,697,000	1,867	2.B FE.....
94973V AT 4	WellPoint Inc 5.800% 08/15/40.....		08/13/2021.....	Hilltop.....		5,044,507	3,685,000	1,781	2.B FE.....
956708 AA 9	WEST VA HEALTH SYS OBL 4.924% 06/01/48.....		07/15/2021.....	Mesirow Capital Markets.....		4,079,161	3,100,000	19,532	1.F FE.....
960413 BA 9	WESTLAKE CHEMICAL CORP 3.375% 08/15/61.....		08/05/2021.....	Deutsche Bank.....		1,938,440	2,000,000	0	2.B FE.....
96812W AA 3	WILDLIFE CONSERVATION 3.414% 08/01/50.....		07/20/2021.....	BNP Paribas.....		826,536	800,000	12,973	1.E FE.....
976656 CK 2	Wisconsin Elec Pwr Co 4.300% 10/15/48.....		09/24/2021.....	Wells Fargo.....		2,531,880	2,000,000	38,700	1.F FE.....
98478* AZ 0	Yankee Gas Svcs Co 2.880% 08/15/51.....		07/20/2021.....	Direct-Private Placement.....		2,000,000	2,000,000	0	2.A FE.....
98752Y AN 9	YMCA OF GREATER NY 5.021% 08/01/38.....		07/14/2021.....	JP Morgan.....		2,711,377	2,440,000	56,152	2.B FE.....
064159 8N 9	Bank Nova Scotia 3.625% 10/27/81.....	A.....	09/29/2021.....	Scotia Capital.....		15,000,000	15,000,000	0	2.B FE.....
0778FP AF 6	BELL CANADA 3.650% 03/17/51.....	A.....	09/09/2021.....	Various.....		6,556,296	5,951,000	104,078	2.A FE.....
0778FP AH 2	BELL CANADA 3.200% 02/15/52.....	A.....	08/09/2021.....	TD Securities.....		1,999,220	2,000,000	0	2.A FE.....
775109 BG 5	Rogers Communications 4.300% 02/15/48.....	A.....	08/02/2021.....	Morgan Stanley DWD.....		2,360,740	2,000,000	40,133	2.A FE.....
775109 BN 0	Rogers Communications 4.350% 05/01/49.....	A.....	08/24/2021.....	Old Mission Markits.....		1,267,511	1,083,000	14,918	2.A FE.....
87971M BK 8	Telus Corp (Canada) 4.300% 06/15/49.....	A.....	08/24/2021.....	Various.....		6,862,370	5,550,000	41,388	2.A FE.....
000000 00 0	PERSHING SQUARE HOLDINGS 3.250% 10/01/.....	D.....	09/28/2021.....	Citigroup Global.....		9,967,000	10,000,000	0	2.A FE.....
000000 00 0	ZURICH FINANCE IRELAND 3.000% 04/19/51.....	D.....	09/23/2021.....	JP Morgan.....		4,040,000	4,000,000	52,667	1.F FE.....

QE04.4

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
00131L AE 5	AIA GROUP LTD 4.500% 03/16/46.....	D.....	08/24/2021.....	Various.....		7,230,725	5,525,000	96,559	1.E FE.....
00165K AL 0	ALM Loan Funding SERIES 201618A CLASS (C.....	D.....	08/09/2021.....	Bank of America.....		670,000	670,000	893	0.....
00185A AB 0	AON PLC 4.250% 12/12/42.....	D.....	08/11/2021.....	Pierpont.....		284,645	242,000	1,743	2.A FE.....
00185A AC 8	AON PLC 4.450% 05/24/43.....	D.....	08/11/2021.....	Various.....		4,059,957	3,333,000	30,449	2.A FE.....
009279 AC 4	AIRBUS SE 3.950% 04/10/47.....	D.....	08/12/2021.....	Stifel, Nicolaus and Co.....		883,136	775,000	10,714	1.F FE.....
04015W BE 3	ARES CLO Ltd SERIES 201639A CLASS (CMBS).....	D.....	08/11/2021.....	JP Morgan.....		5,000,000	5,000,000	0	1.C FE.....
04017E AG 7	ARES CLO Ltd SERIES 201432RA CLASS (CMBS).....	D.....	07/29/2021.....	Bank of America.....		9,490,000	9,490,000	34,626	1.C FE.....
04018A AE 9	ARES CLO Ltd SERIES 202058A CLASS (CMBS).....	D.....	08/04/2021.....	Credit Suisse.....		13,082,616	13,080,000	13,398	1.C FE.....
05464H AB 6	AXIS SPECIALTY FINAN PLC 5.150% 04/01/.....	D.....	07/16/2021.....	Janney Montgomery.....		1,208,200	1,000,000	15,593	2.A FE.....
067316 AH 2	BACARDI CORP 5.300% 05/15/48.....	D.....	09/28/2021.....	Various.....		9,724,534	7,305,000	140,946	2.C FE.....
06744N BJ 5	BARDOT CLO LTD SERIES 20192A CLASS BR.....	D.....	09/27/2021.....	Barclays Capital.....		7,500,000	7,500,000	0	1.C FE.....
13079W DE 5	Symphony CLO Ltd SERIES 20129A CLASS BR3.....	D.....	09/08/2021.....	Barclays Capital.....		15,000,000	15,000,000	0	1.C FE.....
14312J AS 1	Carlyle Global Market Strateg SERIES 201.....	D.....	08/04/2021.....	Credit Suisse.....		5,001,000	5,000,000	4,614	1.C FE.....
14312J BA 9	Carlyle Global Market Strateg SERIES 201.....	D.....	09/17/2021.....	Citigroup Global.....		5,000,000	5,000,000	0	1.C FE.....
14314L AG 0	Carlyle Global Market Strateg SERIES 201.....	D.....	07/15/2021.....	Wells Fargo.....		7,680,000	7,680,000	22,255	1.C FE.....
15118J AA 3	CELLNEX FINANCE 3.875% 07/07/41.....	D.....	09/09/2021.....	Morgan Stanley DWD.....		3,042,870	3,000,000	20,344	3.A FE.....
15186P AA 6	Centerbridge Credit Funding Lt SERIES 20.....	D.....	04/08/2021.....	ATHENE.....		(1,000,000)	(1,000,000)	0	1.A FE.....
2027A0 JN 0	COMMONWEALTH BANK AUST 3.900% 07/12/47.....	D.....	09/09/2021.....	Various.....		6,867,436	5,600,000	30,312	1.D FE.....
22615M AY 8	Crestline Denali CLO XIV LTD SERIES 2016.....	D.....	09/03/2021.....	Natixis.....		12,000,000	12,000,000	0	1.C FE.....
24823D AU 0	DENALI CAPITAL CLO XI LTD SERIES 20151A.....	D.....	07/13/2021.....	BNP Paribas.....		1,799,640	1,800,000	7,904	1.A FE.....
262431 AD 1	Dryden Senior Loan Fund SERIES 201750A C.....	D.....	08/03/2021.....	Cantor Fitzgerald.....		250,000	250,000	259	1.C FE.....
29278G AC 2	ENEL FINANCE INTL NV 4.750% 05/25/47.....	D.....	09/28/2021.....	Various.....		12,990,479	10,300,000	110,569	2.A FE.....
404280 AM 1	HSBC HOLDINGS PLC 6.100% 01/14/42.....	D.....	07/26/2021.....	HSBC Securities.....		4,245,556	2,860,000	6,785	1.G FE.....
43474T AB 9	HOLCIM US FINANCE SARL 6.875% 09/29/39.....	D.....	08/13/2021.....	Seaport Group.....		5,164,495	3,500,000	92,908	2.B FE.....
43475D AA 5	HOLCIM CAPITAL CORP 6.500% 09/12/43.....	D.....	07/09/2021.....	Seaport Group.....		7,408,200	5,000,000	109,236	2.B FE.....
46653K AB 4	JAB HOLDINGS BV 3.750% 05/28/51.....	D.....	08/02/2021.....	Jefferies & Co.....		2,810,875	2,500,000	16,927	2.B FE.....
48251B BA 7	KKR Financial CLO Ltd SERIES 16 CLASS BR.....	D.....	08/31/2021.....	ATHENE.....		1,000,000	1,000,000	0	1.F FE.....
48273L AC 6	KVK CLO Ltd SERIES 20181A CLASS B 1.77.....	D.....	09/17/2021.....	Morgan Stanley DWD.....		1,000,200	1,000,000	3,028	1.A FE.....
48274W AM 9	KVK CLO Ltd SERIES 20161A CLASS BR 2.1.....	D.....	07/07/2021.....	JP Morgan.....		1,050,158	1,050,000	5,414	1.B FE.....
50220P AE 3	LSEGA FINANCING PLC 3.200% 04/06/41.....	D.....	09/24/2021.....	Various.....		630,370	600,000	9,156	1.G FE.....
55283L AC 9	MAPS LTD SERIES 20191A CLASS C 7.385%.....	D.....	09/15/2021.....	Interest Capitalization.....		21,312	21,312	0	5.B FE.....
55821A AE 8	Madison Park Funding Ltd SERIES 201828A.....	D.....	08/09/2021.....	Bank of America.....		4,496,400	4,500,000	5,826	1.C FE.....
56579A AW 0	Marathon CLO LTD SERIES 20191A CLASS ABN.....	D.....	08/13/2021.....	Jefferies & Co.....		5,000,000	5,000,000	0	1.A FE.....
67402C AU 0	Oaktree CLO Ltd SERIES 20194A CLASS BR.....	D.....	09/28/2021.....	Bank of America.....		15,000,000	15,000,000	0	1.C FE.....
67573A BY 8	OCTAGON INVESTMENT PARTNERS 2 SERIES 201.....	D.....	07/26/2021.....	RBC Capital Markets.....		249,875	250,000	143	1.F FE.....
67578J AC 3	Octagon Investment Partners 5 SERIES 202.....	D.....	07/21/2021.....	RBC Capital Markets.....		279,860	280,000	789	1.C FE.....
682337 AL 4	One Eleven Funding Ltd SERIES 20193A CLA.....	D.....	07/08/2021.....	Citigroup Global.....		6,000,000	6,000,000	0	1.G FE.....
714264 AK 4	PERNOD-RICARD SA 5.500% 01/15/42.....	D.....	08/24/2021.....	Various.....		4,096,529	2,954,000	10,277	2.A FE.....
72132Y AN 5	Pikes Peak CLO SERIES 20206A CLASS BR2.....	D.....	07/08/2021.....	Mitsubishi.....		500,000	500,000	1,417	1.C FE.....
74980P AC 7	RR Ltd SERIES 202114A CLASS A2 1.634%.....	D.....	09/13/2021.....	MIZUHO.....		249,125	250,000	700	1.C FE.....
74982L BA 7	Race Point CLO Ltd SERIES 20138A CLASS (.....	D.....	06/02/2021.....	Barclays Capital.....		0	0	0	1.C FE.....
77588J AA 4	Romark Credit Funding I Ltd SERIES 20212.....	D.....	09/02/2021.....	GreensLedge Capital Markets.....		8,000,000	8,000,000	0	1.A FE.....
78081B AP 8	ROYALTY PHARMA PLC 3.350% 09/02/51.....	D.....	07/15/2021.....	Bank of America.....		1,951,300	2,000,000	0	2.C FE.....
833636 AL 7	SOCIEDAD QUIMICA Y MINER 3.500% 09/10/.....	D.....	09/16/2021.....	Various.....		17,312,308	17,450,000	0	2.A FE.....

QE04.5

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
83609G BQ 7	Sound Point CLO LTD SERIES 20152A CLASS	D	09/08/2021	JP Morgan		15,000,000	15,000,000	50,369	1.C FE
83611G AC 5	Sound Point CLO LTD SERIES 20173A CLASS	D	08/31/2021	Various		1,249,818	1,250,000	5,001	1.B FE
83611K AN 2	Sound Point CLO LTD SERIES 20191A CLASS	D	07/19/2021	Bank of America		15,000,000	15,000,000	0	1.B FE
85917P AB 3	Steris PLC 3.750% 03/15/51	D	08/12/2021	Various		4,207,274	3,850,000	51,427	2.B FE
86210M AC 0	Stora Enso OYJ 7.250% 04/15/36	D	07/15/2021	Goldman Sachs & Company		2,129,069	1,538,000	29,115	2.C FE
86562M CK 4	SUMITOMO MITSUI FINANCIA 2.930% 09/17/...	D	09/13/2021	Goldman Sachs & Company		5,000,000	5,000,000	0	2.A FE
87241E BA 2	TCW CLO 2019-1 AMR, LTD. SERIES 20191A C	D	08/06/2021	Jefferies & Co		4,000,000	4,000,000	0	1.F FE
88433A AL 3	Wind River CLO Ltd SERIES 20161A CLASS B	D	07/08/2021	Mitsubishi		250,075	250,000	1,121	1.B FE
89641U AB 7	TRINITY ACQUISITION PLC 6.125% 08/15/4	D	09/02/2021	Wells Fargo		2,280,176	1,600,000	4,900	2.B FE
92328G BB 1	Venture CDO Ltd SERIES 201314A CLASS BR	D	09/01/2021	BNP Paribas		3,165,000	3,165,000	588	1.B FE
92330W BL 0	VENTURE CDO LTD SERIES 201624A CLASS BR	D	07/21/2021	Bank of America		1,199,580	1,200,000	163	1.B FE
92858R AB 6	VMED O2 UK FINANCING I 4.750% 07/15/31	D	07/12/2021	JP Morgan		503,750	500,000	792	3.C FE
92919A AC 8	Voya CLO Ltd SERIES 20212A CLASS B 1.7	D	09/20/2021	Natixis		12,000,000	12,000,000	0	1.C FE
949496 BL 6	Wellfleet CLO Ltd SERIES 20151A CLASS (C	D	08/26/2021	Pierpont		12,000,000	12,000,000	0	1.B FE
97314C AC 4	Wind River CLO Ltd SERIES 20132A CLASS (	D	07/20/2021	BNP Paribas		9,700,000	9,700,000	1,869	1.C FE
98420E AB 1	XLIT LTD 5.250% 12/15/43	D	07/08/2021	Wells Fargo		3,090,110	2,175,000	8,564	1.F FE
98422H AE 6	XIAOMI BEST TIME INTL 4.100% 07/14/51	D	07/07/2021	Goldman Sachs & Company		2,969,820	3,000,000	0	0
P0703# AB 5	FIBRA Prologis Series B 3.490% 07/01/3	D	07/01/2021	Direct-Private Placement		2,000,000	2,000,000	0	2.B FE
P0703# AC 3	FIBRA Prologis Series C 3.640% 07/01/3	D	07/01/2021	Direct-Private Placement		2,000,000	2,000,000	0	2.B FE
P0703# AE 9	FIBRA Prologis Series E 4.000% 07/01/3	D	07/01/2021	Direct-Private Placement		15,000,000	15,000,000	0	1.G FE
3899999	Total - Bonds - Industrial and Miscellaneous					890,585,466	793,883,312	4,710,710	XXX
Bonds - Hybrid Securities									
539439 AN 9	Lloyds TSB Group PLC 5.300% 12/01/45	D	09/08/2021	JP Morgan		3,254,909	2,429,000	35,403	2.A FE
4899999	Total - Bonds - Hybrid Securities					3,254,909	2,429,000	35,403	XXX
Bonds - Unaffiliated Bank Loans									
00177@ AB 1	AMCP T/L 1L 6.380% 10/05/26		09/24/2021	Direct-Private Placement		112,500	112,500	0	3.A PL
27787# AA 6	EasyPak 5.879% 11/09/23		07/13/2021	Direct-Private Placement		12,701	12,701	0	5.A PL
27787# AC 2	EasyPak 5.879% 11/09/23		07/13/2021	Direct-Private Placement		13,312	13,312	0	5.A PL
27787# AD 0	EasyPak 5.879% 11/09/23		07/13/2021	Direct-Private Placement		3,119	3,119	0	5.A PL
61033# AA 7	MONROE Capital Private Feeder Senior Sec		07/19/2021	Direct-Private Placement		2,250,000	2,250,000	0	1.E PL
61033# AB 5	MONROE Capital Private Feeder Junior Sec		07/19/2021	Direct-Private Placement		250,000	250,000	0	1.G FE
61033* AA 1	MONROE Capital Private Feeder Senior Sec		07/19/2021	Direct-Private Placement		2,250,000	2,250,000	0	1.E PL
61033* AB 9	MONROE Capital Private Feeder Junior Sec		07/19/2021	Direct-Private Placement		250,000	250,000	0	1.G FE
61033@ AA 9	MONROE Capital Private Feeder Senior Sec		07/19/2021	Direct-Private Placement		2,250,000	2,250,000	0	1.E PL
61033@ AB 7	MONROE Capital Private Feeder Junior Sec		07/19/2021	Direct-Private Placement		250,000	250,000	0	1.G FE
61034* AA 0	MONROE Capital Private Feeder Senior Sec		07/19/2021	Direct-Private Placement		2,250,000	2,250,000	0	1.E PL
61034* AB 8	MONROE Capital Private Feeder Junior Sec		07/19/2021	Direct-Private Placement		250,000	250,000	0	1.G FE
66706* AA 6	Northstar Mezzanine VII Feeder Sr Unsecu		09/16/2021	Direct-Private Placement		2,420,598	2,420,598	0	2.A PL
74753H AC 0	Qualitor 5.870% 10/19/22		08/15/2021	Direct-Private Placement		16,664	16,664	0	3.A PL
74754@ AB 7	Qualitor 5.870% 10/19/22		08/15/2021	Direct-Private Placement		7,132	7,132	0	3.A PL
87758# AA 5	Taymax 2.630% 07/31/25		07/01/2021	Direct-Private Placement		2,987	2,987	0	5.A PL
87758* AB 7	Taymax 2.630% 07/31/25		07/01/2021	Direct-Private Placement		199	199	0	5.A PL
87758@ AA 7	Taymax 2.630% 07/31/25		07/01/2021	Direct-Private Placement		581	581	0	5.A PL
87758@ AD 1	Taymax 2.630% 07/31/25		07/01/2021	Direct-Private Placement		386	386	0	5.A PL
91830@ AJ 2	VLS 6.083% 10/17/23		08/31/2021	Direct-Private Placement		425,161	425,161	0	3.A PL

QE04.6

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
BL3392 82 8	MILEAGE PLUS HOLDINGS IN 5.333% 06/20/.....		06/30/2021.....	Goldman Sachs & Company.....		5,343,750	5,000,000	0	2.C FE.....
BL3674 59 7	DIRECTV FINANCING LLC 5.083% 07/22/27.....		07/22/2021.....	Credit Suisse.....		3,482,500	3,500,000	0	3.B FE.....
8299999	Total - Bonds - Unaffiliated Bank Loans.....					21,841,590	21,515,340	0	XXX
8399997	Total - Bonds - Part 3.....					942,436,562	842,813,829	4,787,841	XXX
8399999	Total - Bonds.....					942,436,562	842,813,829	4,787,841	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other									
31338\$ 11 2	FHLB - Dallas Class B.....		09/28/2021.....	Direct-Private Placement.....		1,742,000	174,200	0	XXX
9199999	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other.....					174,200	174,200	0	XXX
9799997	Total - Common Stocks - Part 3.....					174,200	174,200	0	XXX
9799999	Total - Common Stocks.....					174,200	174,200	0	XXX
9899999	Total - Preferred and Common Stocks.....					174,200	174,200	0	XXX
9999999	Total - Bonds, Preferred and Common Stocks.....					942,610,762	842,813,829	4,787,841	XXX

QE04.7

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For reig n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Admini- strative Symbol
Bonds - U.S. Government																					
3620AS W5 4	Government National Mortgage A 738768.	..	09/01/2021.	Paydown.....		181,206	181,206	190,125	189,719	0	(8,512)	0	(8,512)	0	181,206	0	0	0	5,056	09/15/2041.	1.A
36225A PD 6	Government Natl Mtg Assn Pool 780420 7	..	09/01/2021.	Paydown.....		762	762	782	770	0	(8)	0	(8)	0	762	0	0	0	37	08/15/2026.	1.A
36225A UH 1	Government Natl Mtg Assn Pool 780584 7	..	09/01/2021.	Paydown.....		935	935	944	939	0	(4)	0	(4)	0	935	0	0	0	43	06/15/2027.	1.A
36230K L4 1	Government National Mortgage A 751247.	..	09/01/2021.	Paydown.....		433,987	433,987	453,788	453,008	0	(19,021)	0	(19,021)	0	433,987	0	0	0	10,930	10/15/2040.	1.A
38373A EF 9	Government National Mortgage A REMIC Se	..	09/01/2021.	Paydown.....		325,821	325,821	315,181	322,112	0	3,709	0	3,709	0	325,821	0	0	0	9,763	08/20/2039.	1.A
38373M 4Z 0	Government Natl Mtg Assn SERIES 20093 CL	..	09/01/2021.	Paydown.....		0	0	1,324	1,198	0	(1,198)	0	(1,198)	0	0	0	0	0	132	10/16/2048.	1.A
38374U N7 2	Government Natl Mtg Assn REMIC Ser 2009	..	09/01/2021.	Paydown.....		198,538	198,538	189,604	195,732	0	2,806	0	2,806	0	198,538	0	0	0	5,885	06/20/2039.	1.A
38374U S2 8	Government Natl Mtg Assn REMIC Ser 200	..	09/01/2021.	Paydown.....		576,127	576,127	548,761	567,475	0	8,653	0	8,653	0	576,127	0	0	0	17,124	06/20/2039.	1.A
38374V AY 5	Government Natl Mtg Assn REMIC Ser 200	..	09/01/2021.	Paydown.....		1,204,335	1,204,335	1,186,270	1,198,235	0	6,101	0	6,101	0	1,204,335	0	0	0	35,350	06/20/2039.	1.A
38376C XK 0	Government Natl Mtg Assn REMIC Ser 200	..	09/01/2021.	Paydown.....		769,739	769,739	754,344	764,767	0	4,971	0	4,971	0	769,739	0	0	0	22,723	09/20/2039.	1.A
38376E J2 2	Government Natl Mtg Assn REMIC Ser 200	..	09/01/2021.	Paydown.....		605,809	605,809	577,033	600,009	0	5,800	0	5,800	0	605,809	0	0	0	16,186	11/16/2024.	1.A
38376F FD 9	Government Natl Mtg Assn REMIC Ser 200	..	09/01/2021.	Paydown.....		272,561	272,561	263,362	269,607	0	2,954	0	2,954	0	272,561	0	0	0	8,152	08/20/2039.	1.A
38376G GN 4	Government Natl Mtg Assn SERIES 201040 C	..	09/01/2021.	Paydown.....		0	0	3,670	3,195	0	(3,195)	0	(3,195)	0	0	0	0	0	385	12/16/2043.	1.A
38376J DY 7	Government Natl Mtg Assn REMIC Ser 200	..	09/01/2021.	Paydown.....		801,535	801,535	782,874	795,136	0	6,398	0	6,398	0	801,535	0	0	0	23,715	10/20/2038.	1.A
38376J SZ 8	Government Natl Mtg Assn REMIC Ser 200	..	09/01/2021.	Paydown.....		861,984	861,984	869,527	862,074	0	(90)	0	(90)	0	861,984	0	0	0	25,565	11/20/2039.	1.A
38376K WB 3	Government Natl Mtg Assn REMIC Ser 200	..	09/01/2021.	Paydown.....		1,654,846	1,654,846	1,618,905	1,643,118	0	11,728	0	11,728	0	1,654,846	0	0	0	49,178	07/20/2039.	1.A
38376P 4N 7	Government Natl Mtg Assn REMIC Ser 200	..	09/01/2021.	Paydown.....		524,058	524,058	521,097	522,303	0	1,755	0	1,755	0	524,058	0	0	0	15,360	12/20/2039.	1.A
38377Y W4 8	Government National Mortgage A SERIES 20	..	09/20/2021.	Paydown.....		0	0	62,908	55,922	0	(55,922)	0	(55,922)	0	0	0	0	0	10,949	10/20/2041.	1.A
38379P S7 3	GOVERNMENT NATIONAL MORTGAGE SERIES 2015	..	09/01/2021.	Paydown.....		914,400	914,400	922,954	920,951	0	(8,831)	0	(8,831)	0	914,400	0	0	0	5,487	06/20/2045.	1.A
38380Y BZ 7	Government National Mortgage SERIES 2018	..	09/01/2021.	Paydown.....		3,307,636	3,307,636	3,288,122	3,294,874	0	12,762	0	12,762	0	3,307,636	0	0	0	41,725	08/20/2048.	1.A
912828 F2 1	United States Treasury 2.125% 09/30/21..	..	09/30/2021.	Maturity.....		360,000	360,000	351,633	357,790	0	2,210	0	2,210	0	360,000	0	0	0	7,650	09/30/2021.	1.A
0599999	Total - Bonds - U.S. Government.....					12,994,279	12,994,279	12,903,208	13,018,934	0	(26,934)	0	(26,934)	0	12,994,279	0	0	0	311,395	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
3128M8 2R 4	FREDDIE MAC G06784 3.500% 10/01/41 ..	..	09/01/2021.	Paydown.....		1,331,494	1,331,494	1,363,923	1,362,498	0	(31,004)	0	(31,004)	0	1,331,494	0	0	0	30,987	10/01/2041.	1.A
3128M8 FH 2	FREDDIE MAC G06168 3.500% 11/01/40	09/01/2021.	Paydown.....		363,129	363,129	354,107	354,589	0	8,540	0	8,540	0	363,129	0	0	0	8,315	11/01/2040.	1.A

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For ei g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Admini- strative Symbol
3128M9	CN 0 FREDDIE MAC G06977 3.000% 04/01/42		09/01/2021	Paydown.....		426,947	426,947	435,952	435,461	0	(8,514)	0	(8,514)	0	426,947	0	0	0	8,675	04/01/2042	1.A
3128MJ	MB 3 Federal Home Loan Mtg Corp G08353 4.5		09/01/2021	Paydown.....		193,562	193,562	193,350	193,342	0	221	0	221	0	193,562	0	0	0	5,798	07/01/2039	1.A
3128MJ	Q9 4 Federal Home Loan Mtg Corp G08479 3.5		09/01/2021	Paydown.....		165,761	165,761	170,579	170,311	0	(4,549)	0	(4,549)	0	165,761	0	0	0	3,818	03/01/2042	1.A
3128MJ	VM 9 Federal Home Loan Mtg Corp G08619 3.0		09/01/2021	Paydown.....		130,723	130,723	133,807	133,658	0	(2,935)	0	(2,935)	0	130,723	0	0	0	2,581	12/01/2044	1.A
3128S2	SH 5 FREDDIE MAC T61420 3.000% 11/01/42		09/01/2021	Paydown.....		659,498	659,498	677,531	676,763	0	(17,265)	0	(17,265)	0	659,498	0	0	0	11,690	11/01/2042	1.A
31292H	X3 3 Federal Home Ln Mtg Corp C01598 5.000		09/01/2021	Paydown.....		46,943	46,943	48,538	48,211	0	(1,269)	0	(1,269)	0	46,943	0	0	0	1,566	08/01/2033	1.A
31292S	A3 4 FREDDIE MAC C09026 2.500% 01/01/43		09/01/2021	Paydown.....		119,127	119,127	118,010	118,066	0	1,060	0	1,060	0	119,127	0	0	0	1,930	01/01/2043	1.A
312933	NC 4 FREDDIE MAC A86687 4.500% 06/01/39		09/01/2021	Paydown.....		364,393	364,393	358,358	358,774	0	5,619	0	5,619	0	364,393	0	0	0	11,721	06/01/2039	1.A
312939	3G 4 FREDDIE MAC A91699 5.000% 04/01/40		09/01/2021	Paydown.....		393,174	393,174	406,935	406,046	0	(12,872)	0	(12,872)	0	393,174	0	0	0	13,120	04/01/2040	1.A
312942	FT 7 FREDDIE MAC A93778 4.000% 09/01/40		09/01/2021	Paydown.....		507,947	507,947	523,503	522,643	0	(14,696)	0	(14,696)	0	507,947	0	0	0	12,503	09/01/2040	1.A
312945	2S 6 FREDDIE MAC A97085 4.500% 02/01/41		09/01/2021	Paydown.....		2,193	2,193	2,216	2,214	0	(21)	0	(21)	0	2,193	0	0	0	66	02/01/2041	1.A
312946	P5 9 FREDDIE MAC A97644 4.000% 03/01/41		09/01/2021	Paydown.....		259,799	259,799	269,541	268,972	0	(9,173)	0	(9,173)	0	259,799	0	0	0	7,602	03/01/2041	1.A
31296R	PL 6 Federal Home Ln Mtg Corp A16727 5.000		09/01/2021	Paydown.....		70,062	70,062	72,399	71,389	0	(1,327)	0	(1,327)	0	70,062	0	0	0	2,220	12/01/2033	1.A
3132GS	EU 9 FREDDIE MAC Q07047 3.000% 03/01/42		09/01/2021	Paydown.....		631,546	631,546	631,546	631,546	0	0	0	0	0	631,546	0	0	0	11,895	03/01/2042	1.A
3132GS	TW 9 FREDDIE MAC Q07465 3.500% 04/01/42		09/01/2021	Paydown.....		807,250	807,250	833,233	831,791	0	(24,541)	0	(24,541)	0	807,250	0	0	0	18,577	04/01/2042	1.A
3132HP	Z7 2 Federal Home Ln Mtg Corp Q13466 3.000%		09/01/2021	Paydown.....		1,224,646	1,224,646	1,278,607	1,275,891	0	(51,244)	0	(51,244)	0	1,224,646	0	0	0	24,763	11/01/2042	1.A
3132J6	GQ 1 Federal Home Loan Mtg Corp Q15206 2.5		09/01/2021	Paydown.....		638,149	638,149	623,392	624,065	0	14,085	0	14,085	0	638,149	0	0	0	10,343	01/01/2043	1.A
31368H	NW 9 Federal Natl Mtg Assn 190405 4.000% 1.		09/01/2021	Paydown.....		284,942	284,942	281,647	281,743	0	3,199	0	3,199	0	284,942	0	0	0	7,591	10/01/2040	1.A
3136A1	SB 2 Federal Natl Mtg Assn REMIC Ser 2011-9		09/01/2021	Paydown.....		1,766,370	1,766,370	1,727,870	1,749,588	0	16,782	0	16,782	0	1,766,370	0	0	0	47,695	10/25/2041	1.A
3136AE	TQ 0 Federal Natl Mtg Assn SERIES 201354 CLAS		09/01/2021	Paydown.....		160,631	160,631	160,129	160,156	0	475	0	475	0	160,631	0	0	0	3,205	06/25/2033	1.A
3136AF	3L 6 Federal Natl Mtg Assn REMIC Ser 2013-8		09/01/2021	Paydown.....		2,629,111	2,629,111	2,366,200	2,520,941	0	108,169	0	108,169	0	2,629,111	0	0	0	52,624	08/25/2033	1.A
3136AF	V7 6 Federal Natl Mtg Assn REMIC Ser 2013-8		09/01/2021	Paydown.....		550,304	550,304	492,350	526,679	0	23,625	0	23,625	0	550,304	0	0	0	11,089	08/25/2033	1.A
3137A2	UN 9 Federal Home Ln Mtg Corp REMIC Ser 375		09/01/2021	Paydown.....		674,470	674,470	639,482	665,409	0	9,061	0	9,061	0	674,470	0	0	0	17,945	11/15/2040	1.A
3137A5	DU 5 Federal Home Ln Mtg Corp REMIC Ser 378		09/01/2021	Paydown.....		1,047,299	1,047,299	1,042,554	1,045,257	0	2,043	0	2,043	0	1,047,299	0	0	0	27,795	11/15/2040	1.A
3137A8	EJ 3 Federal Home Ln Mtg Corp REMIC Ser 382		09/01/2021	Paydown.....		1,236,618	1,236,618	1,312,361	1,267,607	0	(30,989)	0	(30,989)	0	1,236,618	0	0	0	37,233	03/15/2041	1.A
3137A8	Z3 5 Federal Home Ln Mtg Corp REMIC Ser 383		09/01/2021	Paydown.....		1,111,786	1,111,786	1,022,843	1,083,174	0	28,612	0	28,612	0	1,111,786	0	0	0	25,711	04/15/2031	1.A
3137A9	B7 0 Federal Home Ln Mtg Corp REMIC Ser 384		09/01/2021	Paydown.....		880,986	880,986	811,608	857,153	0	23,833	0	23,833	0	880,986	0	0	0	20,301	04/15/2031	1.A
3137AK	CT 6 Federal Home Ln Mtg Corp REMIC Ser 398		09/01/2021	Paydown.....		470,601	470,601	457,071	468,189	0	2,411	0	2,411	0	470,601	0	0	0	9,714	01/15/2042	1.A
3137AM	M6 1 Federal Home Ln Mtg Corp REMIC Ser 402		09/01/2021	Paydown.....		853,909	853,909	858,712	854,102	0	(193)	0	(193)	0	853,909	0	0	0	23,513	02/15/2042	1.A
3137B2	FH 8 FREDDIE MAC SERIES 4206 CLASS EU 3.000		09/01/2021	Paydown.....		188,081	188,081	187,493	187,553	0	529	0	529	0	188,081	0	0	0	3,754	05/15/2033	1.A

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For ei g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization / Accretion)	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Admini- strative Symbol
3137BA R6 1	FREDDIE MAC SERIES 4335 CLASS VQ 4.250	..	09/01/2021.	Paydown.....		9,843	9,843	10,588	10,187	0	(344)	0	(344)	0	9,843	0	0	0	314	05/15/2034.	1.A
3137BB HG 8	FHLMC 4350 Class DY 4.000% 06/15/44.	..	09/01/2021.	Paydown.....		1,177,689	1,177,689	1,252,583	1,232,679	0	(54,990)	0	(54,990)	0	1,177,689	0	0	0	32,963	06/15/2044.	1.A
3137FH CC 5	FREDDIE MAC SERIES 4824 CLASS ZM 4.000	..	09/01/2021.	Paydown.....		880,193	880,193	882,649	877,847	0	(579)	0	(579)	0	880,193	0	0	0	7,815	09/15/2048.	1.A
3137FH HP 1	FREDDIE MAC SERIES 4821 CLASS ZM 3.500	..	09/01/2021.	Paydown.....		970,581	970,581	980,739	976,812	0	(6,231)	0	(6,231)	0	970,581	0	0	0	16,839	05/15/2048.	1.A
3137FK 7K 6	FREDDIE MAC SERIES 4849 CLASS ZJ 4.500	..	09/01/2021.	Paydown.....		477,934	477,934	483,742	477,449	0	(3,079)	0	(3,079)	0	477,934	0	0	0	5,357	12/15/2048.	1.A
3137FK C7 9	FREDDIE MAC SERIES 4852 CLASS MY 4.000	..	09/01/2021.	Paydown.....		1,009,615	1,009,615	1,064,276	1,039,703	0	(30,089)	0	(30,089)	0	1,009,615	0	0	0	26,931	12/15/2048.	1.A
3137FK D2 9	FREDDIE MAC SERIES 4852 CLASS ZM 4.000	..	09/01/2021.	Paydown.....		1,331,006	1,331,006	1,398,352	1,367,491	0	(40,908)	0	(40,908)	0	1,331,006	0	0	0	12,168	12/15/2048.	1.A
3137FK SD 9	FREDDIE MAC SERIES 4857 CLASS ZB 4.500	..	09/01/2021.	Paydown.....		300,350	300,350	318,162	309,239	0	(11,129)	0	(11,129)	0	300,350	0	0	0	3,366	01/15/2049.	1.A
31385X NR 4	Federal Natl Mtg Assn Pool 555800 5.50	..	09/01/2021.	Paydown.....		28,465	28,465	29,453	29,245	0	(780)	0	(780)	0	28,465	0	0	0	1,045	10/01/2033.	1.A
3138A4 4Z 5	Fannie Mae AH3539 4.000% 02/01/41.....	..	09/01/2021.	Paydown.....		206,395	206,395	204,428	204,478	0	1,917	0	1,917	0	206,395	0	0	0	5,447	02/01/2041.	1.A
3138AX CF 6	Fannie Mae AJ5469 3.500% 11/01/41.....	..	09/01/2021.	Paydown.....		274,184	274,184	276,840	276,674	0	(2,490)	0	(2,490)	0	274,184	0	0	0	6,078	11/01/2041.	1.A
3138EK RA 5	Fannie Mae AL3180 3.000% 01/01/43.....	..	09/01/2021.	Paydown.....		311,726	311,726	307,099	307,381	0	4,345	0	4,345	0	311,726	0	0	0	6,038	01/01/2043.	1.A
3138EN 2P 3	Fannie Mae AL6181 3.000% 11/01/44.....	..	09/01/2021.	Paydown.....		160,044	160,044	163,145	162,924	0	(2,880)	0	(2,880)	0	160,044	0	0	0	3,203	11/01/2044.	1.A
3138EP QJ 6	FNMA AL 6756 3.901% 03/01/45.....	..	09/01/2021.	Paydown.....		98,174	98,174	107,010	105,533	0	(7,359)	0	(7,359)	0	98,174	0	0	0	2,580	03/01/2045.	1.A
3138L3 Q6 5	FN AM3176 3.770% 05/01/43.....	..	09/01/2021.	Paydown.....		25,019	25,019	25,731	25,599	0	(580)	0	(580)	0	25,019	0	0	0	629	05/01/2043.	1.A
3138L6 5P 9	Fannie Mae 4.130% 07/01/44.....	..	09/01/2021.	Paydown.....		38,456	38,456	42,758	42,011	0	(3,556)	0	(3,556)	0	38,456	0	0	0	1,059	07/01/2044.	1.A
3138L6 LM 8	Fannie Mae AM5731 3.990% 06/01/44.....	..	09/01/2021.	Paydown.....		15,806	15,806	16,633	16,586	0	(780)	0	(780)	0	15,806	0	0	0	421	06/01/2044.	1.A
3138L7 LJ 3	Fannie Mae 3.700% 10/01/29.....	..	09/01/2021.	Paydown.....		51,067	51,067	54,993	53,443	0	(2,376)	0	(2,376)	0	51,067	0	0	0	1,271	10/01/2029.	1.A
3138L7 W2 8	Fannie Mae 4.090% 11/01/39.....	..	09/01/2021.	Paydown.....		43,294	43,294	47,144	46,335	0	(3,041)	0	(3,041)	0	43,294	0	0	0	1,192	11/01/2039.	1.A
3138L8 6R 0	FNMA 3.430% 03/01/40.....	..	09/01/2021.	Paydown.....		41,147	41,147	43,616	43,080	0	(1,933)	0	(1,933)	0	41,147	0	0	0	951	03/01/2040.	1.A
3138L8 VF 8	FNMA 3.670% 01/01/45.....	..	09/01/2021.	Paydown.....		92,600	92,600	93,873	93,559	0	(959)	0	(959)	0	92,600	0	0	0	2,287	01/01/2045.	1.A
3138L8 W8 3	FNMA 3.410% 01/01/32.....	..	09/01/2021.	Paydown.....		27,155	27,155	28,360	27,951	0	(796)	0	(796)	0	27,155	0	0	0	623	01/01/2032.	1.A
3138LK UP 0	Fannie mae AN6889 3.390% 12/01/45.....	..	09/01/2021.	Paydown.....		42,290	42,290	40,668	40,791	0	1,499	0	1,499	0	42,290	0	0	0	965	12/01/2045.	1.A
3138LN 4G 3	Fannie Mae AN9822 3.980% 07/01/38.....	..	09/01/2021.	Paydown.....		23,485	23,485	25,549	25,393	0	(1,908)	0	(1,908)	0	23,485	0	0	0	628	07/01/2038.	1.A
3138MO BE 9	Fannie Mae AO8136 3.000% 08/01/42.....	..	09/01/2021.	Paydown.....		1,163,299	1,163,299	1,193,290	1,192,015	0	(28,716)	0	(28,716)	0	1,163,299	0	0	0	23,074	08/01/2042.	1.A
3138NY GE 9	Fannie Mae AR1996 3.000% 02/01/43.....	..	09/01/2021.	Paydown.....		225,315	225,315	220,147	220,505	0	4,810	0	4,810	0	225,315	0	0	0	4,387	02/01/2043.	1.A
3138W1 F4 4	Fannie Mae AR3786 3.000% 02/01/43.....	..	09/01/2021.	Paydown.....		62,762	62,762	61,546	61,610	0	1,152	0	1,152	0	62,762	0	0	0	1,191	02/01/2043.	1.A
3138W9 G8 7	Fannie Mae AS0222 4.000% 08/01/43.....	..	09/01/2021.	Paydown.....		625,010	625,010	653,038	651,179	0	(26,168)	0	(26,168)	0	625,010	0	0	0	16,581	08/01/2043.	1.A
3138WT UM 6	Fannie Mae AT5987 3.000% 04/01/43.....	..	09/01/2021.	Paydown.....		2,464,755	2,464,755	2,379,837	2,382,163	0	82,593	0	82,593	0	2,464,755	0	0	0	49,091	04/01/2043.	1.A
3138Y1 6W 0	Fannie mae pool 4.500% 10/01/44.....	..	09/01/2021.	Paydown.....		78,847	78,847	86,005	85,523	0	(6,676)	0	(6,676)	0	78,847	0	0	0	2,082	10/01/2044.	1.A
31392G DB 8	Federal Natl Mtg Assn REMIC Ser 2002-8	..	09/01/2021.	Paydown.....		6,178	6,178	6,330	6,272	0	(95)	0	(95)	0	6,178	0	0	0	247	12/25/2032.	1.A
31394C GA 4	Federal Natl Mtg Assn REMIC Ser 2005-1	..	09/01/2021.	Paydown.....		980,297	980,297	1,004,804	987,987	0	(7,690)	0	(7,690)	0	980,297	0	0	0	32,668	02/25/2035.	1.A
31394D QA 1	Federal Natl Mtg Assn REMIC Ser 2005-4	..	09/01/2021.	Paydown.....		687,232	687,232	704,413	692,856	0	(5,624)	0	(5,624)	0	687,232	0	0	0	22,944	05/25/2035.	1.A
31395N Y2 7	Federal Natl Mtg Assn REMIC Ser 2006-5	..	09/01/2021.	Paydown.....		6,547	6,547	6,731	6,675	0	(128)	0	(128)	0	6,547	0	0	0	283	07/25/2036.	1.A

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SCHEDULE D - PART 4

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

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										11	12	13	14	15							
CUSIP Identification	Description	For ei g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Admini- strative Symbol
31396C 7M 6	Federal Home Ln Mtg Corp SERIES 3057 CLA	..	09/01/2021.	Paydown.....		39,156	39,156	38,801	39,006	0	151	0	151	0	39,156	0	0	0	1,215	10/15/2025.	1.A
31396K KS 0	Federal Natl Mtg Assn REMIC Ser 2006-7	..	09/01/2021.	Paydown.....		40,073	40,073	40,895	40,838	0	(765)	0	(765)	0	40,073	0	0	0	1,808	08/25/2036.	1.A
31396K ZX 3	Federal Natl Mtg Assn REMIC Ser 2006-82	..	09/01/2021.	Paydown.....		36,770	36,770	37,505	36,880	0	(110)	0	(110)	0	36,770	0	0	0	1,436	09/25/2036.	1.A
31396P K7 5	Federal Natl Mtg Assn REMIC Ser 2007-1	..	09/01/2021.	Paydown.....		13,081	13,081	13,032	13,028	0	53	0	53	0	13,081	0	0	0	589	08/25/2036.	1.A
31396Q GV 5	Federal Natl Mtg Assn REMIC Ser 2009-4	..	09/01/2021.	Paydown.....		412,651	412,651	431,220	420,304	0	(7,653)	0	(7,653)	0	412,651	0	0	0	12,562	07/25/2039.	1.A
31396Q Q9 3	Federal Natl Mtg Assn REMIC Ser 2009-6	..	09/01/2021.	Paydown.....		313,782	313,782	296,524	305,674	0	8,108	0	8,108	0	313,782	0	0	0	8,505	09/25/2029.	1.A
31396X FK 5	Federal Natl Mtg Assn REMIC Ser 2007-7	..	09/01/2021.	Paydown.....		10,732	10,732	10,729	10,703	0	29	0	29	0	10,732	0	0	0	461	08/25/2037.	1.A
31396Y F7 2	Federal Natl Mtg Assn REMIC 2008-29 CI	..	09/01/2021.	Paydown.....		267,436	267,436	248,368	256,668	0	10,769	0	10,769	0	267,436	0	0	0	7,986	04/25/2038.	1.A
31397A 5L 3	Federal Home Ln Mtg Corp REMIC Ser 320	..	09/01/2021.	Paydown.....		7,079	7,079	7,172	7,129	0	(50)	0	(50)	0	7,079	0	0	0	283	08/15/2036.	1.A
31397A GM 9	Federal Home Ln Mtg Corp REMIC Ser 320	..	09/01/2021.	Paydown.....		277,692	277,692	292,965	285,944	0	(8,252)	0	(8,252)	0	277,692	0	0	0	10,211	08/15/2036.	1.A
31397A RM 7	Federal Home Ln Mtg Corp SERIES 3203 CLA	..	09/01/2021.	Paydown.....		221,781	221,781	216,973	218,992	0	2,789	0	2,789	0	221,781	0	0	0	7,460	08/15/2036.	1.A
31397F L8 3	FREDDIE MAC REMIC Ser 3284 CI BZ 4.	..	09/01/2021.	Paydown.....		263,938	263,938	245,590	254,909	0	9,029	0	9,029	0	263,938	0	0	0	7,525	03/15/2037.	1.A
31397N 5E 1	Federal Natl Mtg Assn REMIC Ser 2009-4	..	09/01/2021.	Paydown.....		422,365	422,365	398,343	414,692	0	7,673	0	7,673	0	422,365	0	0	0	10,928	04/25/2029.	1.A
31397Q WF 1	Federal Natl Mtg Assn REMIC Ser 2011-2	..	09/01/2021.	Paydown.....		374,317	374,317	365,018	371,721	0	2,596	0	2,596	0	374,317	0	0	0	9,976	03/25/2026.	1.A
31397S 5N 0	Federal Natl Mtg Assn REMIC Ser 2011-4	..	09/01/2021.	Paydown.....		1,871,598	1,871,598	1,717,776	1,825,547	0	46,052	0	46,052	0	1,871,598	0	0	0	42,821	05/25/2031.	1.A
31397U BB 4	Federal Natl Mtg Assn REMIC Ser 2011-3	..	09/01/2021.	Paydown.....		1,280,603	1,280,603	1,173,352	1,247,385	0	33,217	0	33,217	0	1,280,603	0	0	0	29,881	05/25/2031.	1.A
31397U JT 7	Federal Natl Mtg Assn REMIC Ser 2011-5	..	09/01/2021.	Paydown.....		1,171,246	1,171,246	1,071,324	1,137,197	0	34,048	0	34,048	0	1,171,246	0	0	0	26,655	06/25/2031.	1.A
31397W UV 5	Federal Home Ln Mtg Corp REMIC Ser 346	..	09/01/2021.	Paydown.....		14,098	14,098	13,968	14,032	0	65	0	65	0	14,098	0	0	0	475	07/15/2038.	1.A
31398E 6W 9	Federal Home Ln Mtg Corp REMIC Ser 354	..	09/01/2021.	Paydown.....		398,131	398,131	386,560	395,400	0	2,731	0	2,731	0	398,131	0	0	0	10,668	06/15/2024.	1.A
31398G M4 8	Federal Natl Mtg Assn REMIC Ser 2010-1	..	09/01/2021.	Paydown.....		272,689	272,689	272,689	272,689	0	0	0	0	0	272,689	0	0	0	9,042	02/25/2040.	1.A
31398G R4 3	Federal Natl Mtg Assn REMIC Ser 2010-1	..	09/01/2021.	Paydown.....		294,727	294,727	296,569	294,972	0	(245)	0	(245)	0	294,727	0	0	0	9,682	02/25/2040.	1.A
31398J U5 0	Federal Home Ln Mtg Corp REMIC Ser 357	..	09/01/2021.	Paydown.....		191,512	191,512	182,775	189,468	0	2,044	0	2,044	0	191,512	0	0	0	5,167	09/15/2024.	1.A
31398M GG 5	Federal Natl Mtg Assn REMIC Ser 2010-1	..	09/01/2021.	Paydown.....		220,437	220,437	230,357	224,920	0	(4,483)	0	(4,483)	0	220,437	0	0	0	6,581	03/25/2040.	1.A
31398S MR 1	Federal Natl Mtg Assn REMIC Ser 2010-13	..	09/25/2021.	Paydown.....		0	0	242,631	225,010	0	(225,010)	0	(225,010)	0	0	0	0	0	41,072	12/25/2040.	1.A
31402C PL 0	Federal Natl Mtg Assn 725027 5.000% 1.	..	09/01/2021.	Paydown.....		93,023	93,023	95,791	95,178	0	(2,155)	0	(2,155)	0	93,023	0	0	0	3,044	11/01/2033.	1.A
3140HT Z8 5	Fannie mae BL2566 3.770% 05/01/49.....	..	09/01/2021.	Paydown.....		47,296	47,296	47,325	47,320	0	(24)	0	(24)	0	47,296	0	0	0	1,199	05/01/2049.	1.A
3140HU AE 6	Fannie Mae BL2704 4.300% 06/01/49.....	..	09/01/2021.	Paydown.....		11,174	11,174	11,461	11,448	0	(273)	0	(273)	0	11,174	0	0	0	321	06/01/2049.	1.A
3140HW B8 4	Fannie mae BL4562 2.930% 10/01/49.....	..	09/01/2021.	Paydown.....		14,991	14,991	15,375	15,362	0	(371)	0	(371)	0	14,991	0	0	0	296	10/01/2049.	1.A
31412P YR 6	Federal Natl Mtg Assn 931420 4.000% 0.	..	09/01/2021.	Paydown.....		282,669	282,669	289,382	288,839	0	(6,170)	0	(6,170)	0	282,669	0	0	0	7,177	06/01/2039.	1.A
31416H 4X 0	Fannie Mae AA0837 4.500% 01/01/39.....	..	09/01/2021.	Paydown.....		20,222	20,222	20,030	20,038	0	184	0	184	0	20,222	0	0	0	554	01/01/2039.	1.A
31416M 3A 0	Fannie Mae AA4392 4.000% 04/01/39.....	..	09/01/2021.	Paydown.....		226,527	226,527	228,934	228,732	0	(2,204)	0	(2,204)	0	226,527	0	0	0	6,008	04/01/2039.	1.A
31416W 7D 8	Fannie Mae AB1791 3.500% 11/01/40.....	..	09/01/2021.	Paydown.....		443,588	443,588	440,677	440,807	0	2,782	0	2,782	0	443,588	0	0	0	10,263	11/01/2040.	1.A

QE05.3

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22	
											11	12	13	14	15								
CUSIP Identification	Description		For ei g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Admini- strative Symbol	
31416W	FW	7	Fannie Mae AB1080 4.500% 05/01/40.....	09/01/2021.	Paydown.....		69,377	69,377	70,396	70,323	0	(946)	0	(946)	0	69,377	0	0	0	2,018	05/01/2040.	1.A.....	
31417A	JM	2	Fannie Mae AB3867 3.500% 11/01/41.....	09/01/2021.	Paydown.....		418,875	418,875	434,451	433,594	0	(14,719)	0	(14,719)	0	418,875	0	0	0	10,152	11/01/2041.	1.A.....	
31417A	LS	6	Fannie Mae AB3936 3.500% 11/01/41.....	09/01/2021.	Paydown.....		518,613	518,613	531,619	530,921	0	(12,308)	0	(12,308)	0	518,613	0	0	0	11,943	11/01/2041.	1.A.....	
31417C	UY	9	Fannie Mae AB5998 3.500% 08/01/42.....	09/01/2021.	Paydown.....		400,353	400,353	418,931	417,861	0	(17,508)	0	(17,508)	0	400,353	0	0	0	8,993	08/01/2042.	1.A.....	
31417D	ZZ	9	Fannie Mae AB7059 2.500% 11/01/42.....	09/01/2021.	Paydown.....		514,234	514,234	526,769	525,857	0	(11,623)	0	(11,623)	0	514,234	0	0	0	8,624	11/01/2042.	1.A.....	
31417E	WF	4	Fannie Mae AB7845 3.000% 02/01/43.....	09/01/2021.	Paydown.....		577,309	577,309	562,535	563,514	0	13,795	0	13,795	0	577,309	0	0	0	11,613	02/01/2043.	1.A.....	
31417E	ZA	2	Fannie Mae AB7936 3.000% 02/01/43.....	09/01/2021.	Paydown.....		391,128	391,128	381,045	381,601	0	9,528	0	9,528	0	391,128	0	0	0	7,942	02/01/2043.	1.A.....	
31417K	LX	3	Fannie Mae AC1241 5.000% 07/01/39.....	09/01/2021.	Paydown.....		114,412	114,412	116,843	116,696	0	(2,285)	0	(2,285)	0	114,412	0	0	0	4,059	07/01/2039.	1.A.....	
31418A	DB	1	Fannie Mae MA0997 3.000% 02/01/42.....	09/01/2021.	Paydown.....		443,103	443,103	442,550	442,541	0	562	0	562	0	443,103	0	0	0	8,793	02/01/2042.	1.A.....	
31418A	N6	1	Federal Natl Mtg Assn MA1312 2.500% 1.....	09/01/2021.	Paydown.....		2,566,360	2,566,360	2,593,627	2,592,258	0	(25,898)	0	(25,898)	0	2,566,360	0	0	0	43,198	12/01/2042.	1.A.....	
31419C	2B	8	Fannie Mae AE2569 3.500% 09/01/40.....	09/01/2021.	Paydown.....		170,899	170,899	161,940	162,402	0	8,497	0	8,497	0	170,899	0	0	0	4,036	09/01/2040.	1.A.....	
31419C	3V	3	Fannie Mae AE2611 3.500% 09/01/40.....	09/01/2021.	Paydown.....		215,617	215,617	201,333	202,158	0	13,459	0	13,459	0	215,617	0	0	0	4,961	09/01/2040.	1.A.....	
31419C	BX	0	Fannie Mae AE1853 4.000% 08/01/40.....	09/01/2021.	Paydown.....		172,018	172,018	169,384	169,518	0	2,500	0	2,500	0	172,018	0	0	0	4,508	08/01/2040.	1.A.....	
31419C	Z4	8	Fannie Mae AE2562 4.000% 09/01/40.....	09/01/2021.	Paydown.....		4,162	4,162	4,098	4,101	0	.61	0	.61	0	4,162	0	0	0	.111	09/01/2040.	1.A.....	
31419D	LQ	2	Fannie Mae AE3034 3.500% 09/01/40.....	09/01/2021.	Paydown.....		5,901	5,901	5,561	5,648	0	253	0	253	0	5,901	0	0	0	138	09/01/2040.	1.A.....	
31419E	XR	5	Fannie Mae AE4287 3.500% 09/01/40.....	09/01/2021.	Paydown.....		365,554	365,554	353,617	354,335	0	11,220	0	11,220	0	365,554	0	0	0	8,627	09/01/2040.	1.A.....	
31419G	YQ	1	Fannie Mae AE6118 3.500% 10/01/40.....	09/01/2021.	Paydown.....		214,923	214,923	218,080	217,899	0	(2,976)	0	(2,976)	0	214,923	0	0	0	5,019	10/01/2040.	1.A.....	
31419K	KE	4	Fannie Mae AE8392 3.500% 11/01/40.....	09/01/2021.	Paydown.....		939,671	939,671	934,809	934,957	0	4,714	0	4,714	0	939,671	0	0	0	21,420	11/01/2040.	1.A.....	
31419L	XJ	7	Fannie Mae AE9680 4.000% 12/01/40.....	09/01/2021.	Paydown.....		321,575	321,575	313,134	313,844	0	7,732	0	7,732	0	321,575	0	0	0	8,926	12/01/2040.	1.A.....	
35563C	AJ	7	Freddie Mac Military Housing SERIES 2015 OKLAHOMA ST DEV FIN AUTH 5.877% 08/01/	09/25/2021.	Paydown.....		13,383	13,383	14,629	14,587	0	(1,204)	0	(1,204)	0	13,383	0	0	0	386	10/25/2052.	1.B.....	
678908	Z8	0	PANHANDLE TX ECON DEV CORP LEA 3.985%	09/01/2021.	Various.....		0	0	0	0	0	0	0	0	0	0	0	0	0	0	08/01/2037.	6.FE.....	
69848A	AA	6	US Dept Veterans Affairs REMIC Ser 200.....	07/15/2021.	Redemption 100.0000.....		116,415	116,415	116,415	116,415	0	0	0	0	0	116,415	0	0	0	4,639	07/15/2048.	1.E FE.....	
911760	TN	6	US Dept Veterans Affairs REMIC Ser 200.....	09/01/2021.	Paydown.....		0	0	63,040	45,971	0	(45,971)	0	(45,971)	0	0	0	0	0	6,958	05/15/2033.	1.A.....	
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments.....							52,237,477	52,237,477	52,085,296	52,500,789	0	(276,458)	0	(276,458)	0	52,237,477	0	0	0	1,247,973	XXX	XXX
Bonds - Industrial and Miscellaneous																							
00111@	AA	2	AES Hawaii Inc 6.870% 06/30/22.....	09/30/2021.	Redemption 100.0000.....		115,500	115,500	115,500	115,500	0	0	0	0	0	115,500	0	0	0	5,951	06/30/2022.	5.C.....	
00176@	AA	4	AMF Florence 3.210% 12/31/35.....	09/30/2021.	Redemption 100.0000.....		80,005	80,005	80,005	80,005	0	0	0	0	0	80,005	0	0	0	1,926	12/31/2035.	2.C PL.....	
009098	A*	5	AMAZON CARGO CTL 4.494% 11/10/39.....	09/10/2021.	Redemption 100.0000.....		44,715	44,715	44,715	44,715	0	0	0	0	0	44,715	0	0	0	1,340	11/10/2039.	1.F.....	
01166V	AA	7	ALASKA AIRLINES 2020 TR 4.800% 08/15/2	08/15/2021.	Redemption 100.0000.....		342,949	342,949	349,455	349,151	0	(616)	0	(616)	0	348,535	0	(5,586)	(5,586)	18,428	08/15/2027.	1.G FE.....	
01185*	AA	3	ALASKA VENTURES 4.670% 06/30/33.....	09/30/2021.	Redemption 100.0000.....		128,660	128,660	128,660	128,660	0	0	0	0	0	128,660	0	0	0	4,506	06/30/2033.	2.C PL.....	
023761	AA	7	AMER AIRLINE 17-1 AA PTT 3.650% 08/15/	08/15/2021.	Redemption 100.0000.....		285,000	285,000	283,652	283,702	0	.89	0	.89	0	283,791	0	1,209	1,209	10,403	02/15/2029.	2.A FE.....	
02378W	AA	7	AMER AIRLINE 17-1B PTT 4.950% 08/15/26	08/15/2021.	Redemption 100.0000.....		67,875	67,875	67,875	67,875	0	0	0	0	0	67,875	0	0	0	3,360	02/15/2025.	3.B FE.....	
02660T	EQ	2	AMERICAN HOME MORTGAGE INVESTM SERIES 20	09/01/2021.	Paydown.....		97,584	97,584	95,069	95,561	0	2,023	0	2,023	0	97,584	0	0	0	1,118	09/25/2045.	1.D FM.....	
03789X	AE	8	Applebees/IHOP Funding LLC SERIES 20191A	09/05/2021.	Paydown.....		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	.177	06/07/2049.	2.B FE.....	

QE05.4

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For ei gn	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Admini- strative Symbol
038779 AB 0	Arbys Funding LLC SERIES 20201A CLASS A2	..	07/30/2021.	Paydown.....		.....18,138	.....18,138	.....18,295	.....18,294	......0	.....(156)	......0	.....(156)	......0	.....18,138	......0	......0	......0	.....440	07/30/2050.	2.C FE.....
04004# AA 2	Center Operating Company AKA Dallas Aren	..	09/30/2021.	Redemption 100.0000.....		.....41,250	.....41,250	.....41,250	.....41,250	......0	......0	......0	......0	......0	.....41,250	......0	......0	......0	.....2,537	09/30/2023.	2.C FE.....
04774# AA 0	ATLANTA FALCONS Series A 3.590% 09/01/	..	09/01/2021.	Redemption 100.0000.....		.....85,065	.....85,065	.....85,065	.....85,065	......0	......0	......0	......0	......0	.....85,065	......0	......0	......0	.....3,054	09/01/2042.	2.B PL.....
04774# AB 8	ATLANTA FALCONS Series B 3.590% 09/01/	..	09/01/2021.	Redemption 100.0000.....		.....56,710	.....56,710	.....56,710	.....56,710	......0	......0	......0	......0	......0	.....56,710	......0	......0	......0	.....2,036	09/01/2042.	2.B PL.....
05590# AA 9	BP HOUSTON HQ 2017 CTL Pass Through Trus	..	09/15/2021.	Redemption 100.0000.....		.....95,946	.....95,946	.....95,946	.....95,946	......0	......0	......0	......0	......0	.....95,946	......0	......0	......0	.....2,265	11/15/2032.	1.C.....
063904 AA 4	BANK OF THE OZARKS 4.570% 07/01/26	..	07/01/2021.	Call 100.0000.....		.....4,300,000	.....4,300,000	.....4,300,000	.....4,300,000	......0	......0	......0	......0	......0	.....4,300,000	......0	......0	......0	.....236,500	07/01/2026.	2.A PL.....
06406H BY 4	BANK OF NEW YORK MELLON 3.550% 09/23/2	..	08/23/2021.	Call 100.0000.....		.....4,000,000	.....4,000,000	.....3,894,560	.....3,990,910	......0	.....8,026	......0	.....8,026	......0	.....3,998,936	......0	.....1,064	.....1,064	.....130,167	09/23/2021.	1.F FE.....
07123# AA 1	BATON ROUGE 4.320% 11/15/37.....	..	09/15/2021.	Redemption 100.0000.....		.....22,353	.....22,353	.....22,353	.....22,353	......0	......0	......0	......0	......0	.....22,353	......0	......0	......0	.....645	11/15/2037.	1.F.....
075887 BF 5	Becton Dickinson 3.734% 12/15/24.....	..	08/20/2021.	Call 109.0220.....		.....197,330	.....181,000	.....175,823	.....177,474	......0	.....527	......0	.....527	......0	.....178,001	......0	.....2,999	.....2,999	.....20,929	12/15/2024.	2.C FE.....
11042T AA 1	BRITISH AIR 18-1 AA PTT 3.800% 03/20/3	..	09/20/2021.	Redemption 100.0000.....		.....57,628	.....57,628	.....57,109	.....57,200	......0	.....36	......0	.....36	......0	.....57,236	......0	.....392	.....392	.....1,642	09/20/2031.	1.F FE.....
11043X AA 1	BRITISH AIR 19-1 AA PTT 3.300% 12/15/3	..	09/15/2021.	Redemption 100.0000.....		.....59,276	.....59,276	.....60,355	.....60,218	......0	.....(62)	......0	.....(62)	......0	.....60,156	......0	.....(880)	.....(880)	.....1,467	12/15/2032.	1.F FE.....
1248EP BM 4	CCOH SAFARI LLC 5.750% 02/15/26.....	..	09/01/2021.	Redemption 102.8750.....		.....2,559,530	.....2,488,000	.....2,415,226	.....2,445,327	......0	.....4,844	......0	.....4,844	......0	.....2,450,170	......0	.....109,360	.....109,360	.....149,577	02/15/2026.	3.B FE.....
12510H AC 4	Capital Automotive Reit SERIES 20201A CL	..	09/15/2021.	Paydown.....		.....62,907	.....62,907	.....62,863	.....62,864	......0	.....43	......0	.....43	......0	.....62,907	......0	......0	......0	.....1,476	02/15/2050.	1.A FE.....
12510H AE 0	Capital Automotive Reit SERIES 20201A CL	..	09/15/2021.	Paydown.....		.....625	.....625	.....625	.....625	......0	......0	......0	......0	......0	.....625	......0	......0	......0	.....14	02/15/2050.	1.E FE.....
12527G AC 7	CF INDUSTRIES INC 3.450% 06/01/23.....	..	09/10/2021.	Call 105.1810.....		.....1,051,810	.....1,000,000	.....944,990	.....981,043	......0	.....5,232	......0	.....5,232	......0	.....986,275	......0	.....13,725	.....13,725	.....78,548	06/01/2023.	2.C FE.....
126410 LM 9	CSX Equipment Trust Cert 6.251% 01/15/	..	07/15/2021.	Redemption 100.0000.....		.....142,909	.....142,909	.....142,909	.....142,909	......0	......0	......0	......0	......0	.....142,909	......0	......0	......0	.....8,933	01/15/2023.	1.E FE.....
12647G BF 4	CREDIT SUISSE MORTGAGE TRUST SERIES 2013	..	09/01/2021.	Paydown.....		.....252,518	.....252,518	.....252,676	.....252,579	......0	.....(61)	......0	.....(61)	......0	.....252,518	......0	......0	......0	.....4,913	07/25/2043.	1.D FM.....
12649R BF 8	Credit Suisse Mortgage Trust Series 2015..	..	09/01/2021.	Paydown.....		.....179,173	.....179,173	.....182,309	.....180,727	......0	.....(1,554)	......0	.....(1,554)	......0	.....179,173	......0	......0	......0	.....4,144	02/25/2045.	1.D FM.....
12718@ AA 4	Costco Bayonne CTL 2019-16 3.330% 03/3	..	09/15/2021.	Redemption 100.0000.....		.....19,163	.....19,163	.....19,163	.....19,163	......0	......0	......0	......0	......0	.....19,163	......0	......0	......0	.....425	03/31/2044.	1.C.....
14040H AY 1	Capital One Financial 4.750% 07/15/21.....	..	07/15/2021.	Maturity.....		.....2,000,000	.....2,000,000	.....1,990,740	.....1,999,381	......0	.....619	......0	.....619	......0	.....2,000,000	......0	......0	......0	.....95,000	07/15/2021.	2.A FE.....
17315C AM 9	CITIGROUP MTG LOAN TRUST INC REMIC 2009-	..	09/01/2021.	Paydown.....		.....341,193	.....341,193	.....334,156	.....338,173	......0	.....3,021	......0	.....3,021	......0	.....341,193	......0	......0	......0	.....5,647	02/10/2051.	1.D FM.....
22160@ AA 6	COSTCO 3.910% 06/20/43.....	..	09/20/2021.	Redemption 100.0000.....		.....41,632	.....41,632	.....41,632	.....41,632	......0	......0	......0	......0	......0	.....41,632	......0	......0	......0	.....1,085	06/20/2043.	1.B FE.....
22541S RR 1	CSFB 2004-AR7 4A1 2004-AR7 2.535% 11/2	..	09/01/2021.	Paydown.....		.....121,577	.....121,577	.....121,956	.....121,841	......0	.....(265)	......0	.....(265)	......0	.....121,577	......0	......0	......0	.....2,274	11/25/2034.	1.D FM.....
233046 AF 8	DB Master Finance LLC SERIES 20171A CLAS	..	08/20/2021.	Paydown.....	30,61330,61330,62030,6190(7)0(7)030,613000925	11/20/2047.	2.B FE.....

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For eign	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
24715@ AF 1	DELOITTE & TOUCHE Series D Note D-7 6.	..	09/17/2021.	Maturity.....	.....	5,000,000	5,000,000	5,000,000	5,000,000	.....0	.....0	.....0	.....0	.....0	5,000,000	.....0	.....0	.....0	319,500	09/17/2021.	1.F
249030 AC 1	Dentsply International 4.125% 08/15/21...	..	07/02/2021.	Call 100.0000.....	.....	3,000,000	3,000,000	2,989,590	2,999,217	.....0	.....629	.....0	.....629	.....0	2,999,847	.....0	.....154	.....154	108,969	08/15/2021.	2.B FE.....
251563 FB 3	DEUTSCHE MORTGAGE SEC INC 2004-4- 5AR1	..	09/01/2021.	Paydown.....	.....	143,685	143,685	135,154	137,739	.....0	.....5,946	.....0	.....5,946	.....0	143,685	.....0	.....0	.....0	2,439	06/25/2034.	1.D FM.....
25755T AH 3	Dominos Pizza Master Issuer L SERIES 201	..	07/25/2021.	Paydown.....	.....	18,750	18,750	18,750	18,750	.....0	.....0	.....0	.....0	.....0	18,750	.....0	.....0	.....0	579	07/25/2047.	2.A FE.....
25755T AK 6	Dominos Pizza Master Issuer L SERIES 201	..	07/25/2021.	Paydown.....	.....	17,500	17,500	17,500	17,500	.....0	.....0	.....0	.....0	.....0	17,500	.....0	.....0	.....0	568	07/25/2048.	2.A FE.....
25755T AL 4	Dominos Pizza Master Issuer L SERIES 201	..	07/25/2021.	Paydown.....	.....	2,500	2,500	2,500	2,500	.....0	.....0	.....0	.....0	.....0	2,500	.....0	.....0	.....0	69	10/25/2049.	2.A FE.....
26884T AD 4	ERAC USA FINANCE COMPANY 4.500% 08/16/	..	08/06/2021.	Various.....	.....	8,006,529	8,000,000	8,011,900	8,000,849	.....0	.....(823)	.....0	.....(823)	.....0	8,000,026	.....0	.....6,503	.....6,503	353,000	08/16/2021.	2.A FE.....
27004@ AA 5	EAGLES STADIUM INC Series A No. RA- 17	..	07/15/2021.	Redemption 100.0000.....	.....	204,320	204,320	204,320	204,320	.....0	.....0	.....0	.....0	.....0	204,320	.....0	.....0	.....0	9,358	01/15/2039.	2.B PL.....
32051D 3J 9	First Horizon Asset Sec Inc SERIES 2004-	..	09/01/2021.	Paydown.....	.....	38,088	38,088	36,732	37,028	.....0	.....1,060	.....0	.....1,060	.....0	38,088	.....0	.....0	.....0	597	06/25/2034.	1.D FM.....
348609 AG 3	FT SAM HOUSTON MILIT HSG 6.075% 03/15/	..	09/15/2021.	Redemption 100.0000.....	.....	63,288	63,288	76,262	75,950	.....0	.....(484)	.....0	.....(484)	.....0	75,467	.....0	.....(12,179)	.....(12,179)	3,845	03/15/2050.	1.C FE.....
36257X AN 1	GS MORTGAGE SECURITIES TRUST SERIES 2019	..	07/15/2021.	Call 100.0000.....	.....	1,000,000	1,000,000	996,443	996,763	.....0	.....116	.....0	.....116	.....0	996,879	.....0	.....3,121	.....3,121	11,735	06/15/2036.	3.C FE.....
36804P AF 3	GATX Financial 144A 5.697% 01/02/25...	..	07/02/2021.	Redemption 100.0000.....	.....	211,214	211,214	211,214	211,214	.....0	.....0	.....0	.....0	.....0	211,214	.....0	.....0	.....0	19,011	01/02/2025.	2.B FE.....
36877* AA 2	GENCONN ENRGY LLC No. R-28 4.730% 07/2	..	07/15/2021.	Redemption 100.0000.....	.....	287,595	287,595	287,595	287,595	.....0	.....0	.....0	.....0	.....0	287,595	.....0	.....0	.....0	13,603	07/25/2041.	1.G PL.....
37045X AQ 9	GENERAL MOTORS FINL CO 4.375% 09/25/21	..	09/25/2021.	Maturity.....	.....	4,000,000	4,000,000	4,000,000	4,000,000	.....0	.....0	.....0	.....0	.....0	4,000,000	.....0	.....0	.....0	175,000	09/25/2021.	2.C FE.....
375558 AU 7	Gilead Sciences Inc 4.400% 12/01/21.....	..	09/01/2021.	Redemption 100.0000.....	.....	3,000,000	3,000,000	2,993,100	2,999,230	.....0	.....559	.....0	.....559	.....0	2,999,789	.....0	.....211	.....211	99,000	12/01/2021.	2.A FE.....
38217T AA 3	Goodgreen Trust SERIES 20201A CLASS A	..	09/15/2021.	Paydown.....	.....	63,722	63,722	63,690	63,690	.....0	.....32	.....0	.....32	.....0	63,722	.....0	.....0	.....0	1,116	04/15/2055.	1.A FE.....
38217T AB 1	Goodgreen Trust SERIES 20201A CLASS B	..	09/15/2021.	Paydown.....	.....	61,085	61,085	61,196	61,195	.....0	.....(110)	.....0	.....(110)	.....0	61,085	.....0	.....0	.....0	1,314	04/15/2055.	1.C FE.....
38217V AA 8	Goodgreen Trust SERIES 20171A CLASS A	..	09/15/2021.	Paydown.....	.....	125,294	125,294	125,235	125,237	.....0	.....57	.....0	.....57	.....0	125,294	.....0	.....0	.....0	3,177	10/15/2052.	1.A FE.....
38218E AB 3	Goodgreen Trust SERIES 20192A CLASS B	..	09/16/2021.	Paydown.....	.....	68,292	68,292	68,281	68,281	.....0	.....11	.....0	.....11	.....0	68,292	.....0	.....0	.....0	1,687	04/15/2055.	1.F FE.....
39949* AA 0	HYATT HOUSE Ground Lease Trust A- 2017B	..	09/15/2021.	Redemption 100.0000.....	.....	8,754	8,754	8,754	8,754	.....0	.....0	.....0	.....0	.....0	8,754	.....0	.....0	.....0	246	10/15/2047.	2.B PL.....
39950# AA 2	MARRIOTT GROUND Ground Lease Tr 2017-A	..	09/15/2021.	Redemption 100.0000.....	.....	76,018	76,018	76,018	76,018	.....0	.....0	.....0	.....0	.....0	76,018	.....0	.....0	.....0	2,271	11/15/2039.	2.B PL.....
39951@ AA 3	WESTIN NATIONAL HARBOR Ground Lease Tr 2	..	07/15/2021.	Redemption 100.0000.....	.....	610	610	610	610	.....0	.....0	.....0	.....0	.....0	610	.....0	.....0	.....0	17	04/15/2048.	1.C PL.....
39951@ AA 3	WESTIN NATIONAL HARBOR Ground Lease Tr 2	..	09/15/2021.	Redemption 100.0000.....	1,226	1,226	1,226	1,22600000	1,226000	40	04/15/2048.	1.C FE.....

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For ei g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Admini- strative Symbol
40417Q AA 3	HERO Funding Trust SERIES 20164A CLASS A	..	09/20/2021.	Paydown.....		229,605	229,605	229,282	229,288	0	317	0	317	0	229,605	0	0	0	5,789	09/20/2047.	1.A FE.....
40417Q AC 9	HERO Funding Trust SERIES 20164A CLASS A	..	09/20/2021.	Paydown.....		183,684	183,684	188,227	188,102	0	(4,418)	0	(4,418)	0	183,684	0	0	0	5,565	09/20/2047.	1.A FE.....
42208@ AA 8	Home Depot (HD Salem) Notes 2 and 5	6..	09/30/2021.	Redemption 100.0000.....		115,867	115,867	115,867	115,867	0	0	0	0	0	115,867	0	0	0	4,830	11/30/2030.	1.A.....
42770L AA 1	Hero Funding Trust SERIES 20151A CLASS A	..	09/20/2021.	Paydown.....		431,066	431,066	430,871	430,907	0	158	0	158	0	431,066	0	0	0	11,595	09/20/2040.	1.A FE.....
42770U AA 1	Hero Funding Trust SERIES 20152A CLASS A	..	09/20/2021.	Paydown.....		313,251	313,251	313,216	313,217	0	34	0	34	0	313,251	0	0	0	8,662	09/20/2040.	1.A FE.....
42770V AA 9	Hero Funding Trust SERIES 20161A CLASS A	..	09/20/2021.	Paydown.....		248,982	248,982	248,960	248,960	0	22	0	22	0	248,982	0	0	0	7,204	09/20/2041.	1.A FE.....
42770W AA 7	HERO Funding Trust SERIES 20162A CLASS A	..	09/20/2021.	Paydown.....		570,429	570,429	573,369	573,310	0	(2,880)	0	(2,880)	0	570,429	0	0	0	15,330	09/20/2041.	1.A FE.....
42770X AA 5	HERO Funding Trust SERIES 20163A CLASS A	..	09/20/2021.	Paydown.....		239,659	239,659	236,963	237,015	0	2,644	0	2,644	0	239,659	0	0	0	5,241	09/20/2042.	1.A FE.....
42770X AC 1	Hero Funding Trust SERIES 20163A CLASS A	..	09/22/2021.	Paydown.....		195,640	195,640	200,528	200,349	0	(4,709)	0	(4,709)	0	195,640	0	0	0	5,431	09/20/2042.	1.A FE.....
42771A AB 2	HERO Funding Trust SERIES 20173A CLASS A	..	09/20/2021.	Paydown.....		668,402	668,402	684,981	684,616	0	(16,214)	0	(16,214)	0	668,402	0	0	0	18,435	09/20/2048.	1.A FE.....
42771L AC 6	HERO Funding Trust SERIES 20172A CLASS A	..	09/20/2021.	Paydown.....		263,791	263,791	270,352	270,195	0	(6,404)	0	(6,404)	0	263,791	0	0	0	7,573	09/20/2048.	1.A FE.....
42771T AA 3	Hero Funding Trust SERIES 20153A CLASS A	..	09/20/2021.	Paydown.....		700,602	700,602	700,653	700,651	0	(49)	0	(49)	0	700,602	0	0	0	21,600	09/20/2041.	1.A FE.....
43722* AA 5	Home Depot SWCTL 3.370% 10/15/40.....	..	09/15/2021.	Redemption 100.0000.....		25,746	25,746	25,746	25,746	0	0	0	0	0	25,746	0	0	0	579	10/15/2040.	1.F.....
43739E AJ 6	HOMEBA NC MORTGAGE TRUST SERIES 20042 CLA	..	09/25/2021.	Paydown.....		151,066	151,066	135,771	137,791	0	13,275	0	13,275	0	151,066	0	0	0	884	12/25/2034.	1.D FM.....
44416* AB 2	HUDSON TRANS LLC 4.420% 05/31/33..	..	08/31/2021.	Redemption 100.0000.....		44,250	44,250	28,763	28,763	0	0	0	0	0	28,763	0	15,488	15,488	1,467	05/31/2033.	2.A PL.....
457153 AF 1	INGRAM MICRO INC 5.000% 08/10/22.....	..	08/02/2021.	Call 104.5090.....		7,315,630	7,000,000	6,958,140	6,991,779	0	2,919	0	2,919	0	6,994,698	0	5,302	5,302	657,852	08/10/2022.	3.A FE.....
457153 AG 9	INGRAM MICRO INC 5.450% 12/15/24.....	..	08/02/2021.	Call 115.3210.....		5,766,050	5,000,000	5,167,800	5,074,693	0	(10,851)	0	(10,851)	0	5,063,841	0	(63,841)	(63,841)	937,876	12/15/2024.	3.A FE.....
46433@ AA 6	ISKANDAR VENTURE 3.410% 06/15/39..	..	09/15/2021.	Redemption 100.0000.....		6,818	6,818	6,818	6,818	0	0	0	0	0	6,818	0	0	0	155	06/15/2039.	1.E PL.....
46627Q BC 1	JP Morgan Chase Comm Mtg Sec REMIC Ser	..	09/01/2021.	Paydown.....		28,219	28,219	25,529	27,836	0	383	0	383	0	28,219	0	0	0	1,020	06/12/2043.	1.D FM.....
46640M AA 8	JP MORGAN MORTGAGE TRUST SERIES 20133 CL	..	09/01/2021.	Paydown.....		499,699	499,699	498,528	498,595	0	1,104	0	1,104	0	499,699	0	0	0	10,259	07/25/2043.	1.D FM.....
46648C AH 7	JP Morgan Mortgage Trust SERIES 20171 CL	..	09/01/2021.	Paydown.....		1,992,383	1,992,383	1,940,108	1,961,726	0	30,657	0	30,657	0	1,992,383	0	0	0	49,510	01/25/2047.	1.D FM.....
46667# AA 1	St Christophers JLL Sec CTL Series 2019..	..	09/15/2021.	Redemption 100.0000.....		13,833	13,833	14,248	14,238	0	(7)	0	(7)	0	14,231	0	(398)	(398)	367	01/15/2050.	2.B.....
48259* AA 5	KDP LICENSING PT 3.120% 12/31/35.....	..	09/15/2021.	Redemption 100.0000.....		1,920	1,920	1,920	1,920	0	0	0	0	0	1,920	0	0	0	38	12/31/2035.	2.C Z.....
50180L AD 2	Lehman UBS Comm Mtg Trust REMIC Ser 20	..	08/11/2021.	Paydown.....		81,223	81,223	54,370	60,348	0	20,874	0	20,874	0	81,223	0	0	0	16,807	04/15/2041.	1.D FM.....

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For eign	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
50180L AE 0	Lehman UBS Comm Mtg Trust REMIC Ser 20		09/11/2021.	Paydown.....		15,863	15,863	9,251	9,251	0	0	0	0	0	9,251	0	6,612	6,612	713	04/15/2041.	1.D FM.....
521615 AA 2	LEA POWER PARTNERS LLC 6.595% 06/15/33		09/15/2021.	Redemption 100.0000.....		109,525	109,525	116,918	0	0	(109)	0	(109)	0	116,809	0	(7,284)	(7,284)	3,612	06/15/2033.	3.A FE.....
52467@ AJ 4	Stop & Shop 7.539% 11/15/26.....		09/15/2021.	Redemption 100.0000.....		67,931	67,931	68,633	68,168	0	(26)	0	(26)	0	68,142	0	(211)	(211)	3,390	11/15/2026.	2.C Z.....
52736R BG 6	Levi Strauss & Co 5.000% 05/01/25.....		09/30/2021.	Call 101.6670.....		1,136,637	1,118,000	1,101,681	1,110,410	0	1,185	0	1,185	0	1,111,595	0	6,405	6,405	69,723	05/01/2025.	3.A FE.....
529043 AC 5	Lexington Realty Trust 4.250% 06/15/23.....		09/16/2021.	Call 106.4586.....		7,819,381	7,345,000	7,360,498	7,349,558	0	(1,361)	0	(1,361)	0	7,348,197	0	(3,197)	(3,197)	709,369	06/15/2023.	2.B FE.....
576434 CU 6	MASTR ALTERNATIVE LOANS TRUST SERIES 200		09/01/2021.	Paydown.....		201,339	201,339	210,903	209,815	0	(8,476)	0	(8,476)	0	201,339	0	0	0	7,544	03/25/2033.	1.D FM.....
577778 AZ 6	Macys Retail Holdings Inc 7.600% 06/01.....		07/01/2021.	Direct-Private Placement.....		3,062,500	2,500,000	2,520,275	2,512,488	0	(1,212)	0	(1,212)	0	2,511,276	0	551,224	551,224	110,833	06/01/2025.	4.B FE.....
59524E AC 6	MID-ATLANTIC MILITARY CO 5.300% 08/01/		08/01/2021.	Various.....		117,216	117,216	118,510	118,400	0	(12)	0	(12)	0	118,389	0	(1,172)	(1,172)	6,213	08/01/2050.	2.B FE.....
64079* AB 8	Neptune Regional Transmission 6.210% 0		09/30/2021.	Redemption 100.0000.....		67,507	67,507	67,507	67,507	0	0	0	0	0	67,507	0	0	0	3,144	06/30/2027.	1.F PL.....
64760@ AA 2	NEW ORLEANS ENY 4.270% 08/15/32.....		09/15/2021.	Redemption 100.0000.....		122,720	122,720	122,720	122,720	0	0	0	0	0	122,720	0	0	0	3,499	08/15/2032.	1.G.....
64761* AA 3	NEW ORLEANS 4.467% 03/15/33.....		09/15/2021.	Redemption 100.0000.....		65,725	65,725	65,725	65,725	0	0	0	0	0	65,725	0	0	0	1,957	03/15/2033.	1.G.....
67085K AA 0	OFFUTT AFB AMERICA FIRST 5.460% 09/01/		09/01/2021.	Redemption 100.0000.....		8,259	8,259	8,745	8,709	0	(7)	0	(7)	0	8,702	0	(443)	(443)	451	09/01/2050.	1.G FE.....
67389M AC 5	Oaks 2015-1 Series 2015-1 3.500% 04/25		09/01/2021.	Paydown.....		189,639	189,639	190,143	190,104	0	(465)	0	(465)	0	189,639	0	0	0	4,354	04/25/2046.	1.D FM.....
674599 CW 3	Occidental Pete Corp 2.900% 08/15/24.....		07/15/2021.	Call 103.0000.....		1,030,000	1,000,000	998,700	999,046	0	135	0	135	0	999,181	0	819	819	56,583	08/15/2024.	3.C FE.....
678858 BS 9	Oklahoma Gas & Elec Co 3.850% 08/15/47		07/14/2021.	Bank of America.....		1,258,119	1,091,000	1,254,344	1,252,593	0	(2,228)	0	(2,228)	0	1,250,364	0	7,755	7,755	38,620	08/15/2047.	1.G FE.....
690742 AD 3	OWENS CORNING INC 4.200% 12/15/22		09/18/2021.	Call 104.6324.....		6,277,942	6,000,000	6,041,870	6,008,702	0	(3,542)	0	(3,542)	0	6,005,160	0	(5,160)	(5,160)	469,042	12/15/2022.	2.C FE.....
69352P AD 5	PPL CAPITAL FUNDING INC 4.200% 06/15/2		07/15/2021.	Call 103.3520.....		5,167,600	5,000,000	4,983,400	4,997,137	0	1,035	0	1,035	0	4,998,172	0	1,828	1,828	290,100	06/15/2022.	2.A FE.....
69353R FP 8	PNC BANK NA 2.232% 07/22/22.....		07/22/2021.	Call 100.0000.....		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	44,640	07/22/2022.	1.F FE.....
69373V AA 3	Pacefunding SERIES 20181A CLASS AA 4.5		09/20/2021.	Paydown.....		1,383,998	1,383,998	1,383,998	1,383,998	0	0	0	0	0	1,383,998	0	0	0	46,802	09/20/2049.	1.A Z.....
69373V AB 1	Pacefunding SERIES 20181A CLASS AB 4.5		09/20/2021.	Paydown.....		1,383,998	1,383,998	1,383,998	1,383,998	0	0	0	0	0	1,383,998	0	0	0	46,802	09/20/2049.	1.A Z.....
69373V AC 9	Pacefunding SERIES 20181A CLASS BA 6.1		09/20/2021.	Paydown.....		294,480	294,480	294,480	294,480	0	0	0	0	0	294,480	0	0	0	13,608	09/20/2049.	2.B Z.....
69373V AD 7	Pacefunding SERIES 20181A CLASS BB 6.1		09/20/2021.	Paydown.....		201,990	201,990	201,990	201,990	0	0	0	0	0	201,990	0	0	0	9,335	09/20/2049.	2.B Z.....
69375H AA 2	Pacefunding SERIES 20191A CLASS AA 4.4		09/20/2021.	Paydown.....		1,273,977	1,273,977	1,273,977	1,273,977	0	0	0	0	0	1,273,977	0	0	0	41,764	09/20/2049.	1.A Z.....
69375H AB 0	Pacefunding SERIES 20191A CLASS BA 7.1		09/20/2021.	Paydown.....		196,666	196,666	196,666	196,666	0	0	0	0	0	196,666	0	0	0	10,408	09/20/2049.	2.B Z.....
69375H AC 8	Pacefunding SERIES 20191A CLASS AB 4.4		07/20/2021.	Paydown.....		33,940	33,940	33,940	33,940	0	0	0	0	0	33,940	0	0	0	877	09/20/2049.	1.A Z*.....
69375H AC 8	Pacefunding SERIES 20191A CLASS AB 4.4		09/20/2021.	Paydown.....		1,756,059	1,756,059	1,756,059	1,756,059	0	0	0	0	0	1,756,059	0	0	0	57,803	09/20/2049.	1.A PL.....

QE05.8

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For ei gn	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Admini- strative Symbol
69375H AD 6	Pacefunding SERIES 20191A CLASS BB 7.1	..	09/20/2021.	Paydown.....		252,946	252,946	252,946	252,946	0	0	0	0	0	252,946	0	0	0	13,385	09/20/2049.	2.B Z.....
69375P AA 4	Pacefunding SERIES 20182A CLASS AA 4.8	..	09/19/2021.	Paydown.....		2,966,544	2,966,544	2,966,544	2,966,544	0	0	0	0	0	2,966,544	0	0	0	108,220	09/22/2053.	1.A Z.....
69375P AB 2	Pacefunding SERIES 20182A CLASS AB 7.1	..	09/19/2021.	Paydown.....		94,975	94,975	94,975	94,975	0	0	0	0	0	94,975	0	0	0	5,043	09/22/2053.	2.B Z.....
69375P AC 0	Pacefunding SERIES 20182A CLASS BA 4.8	..	09/19/2021.	Paydown.....		2,002,253	2,002,253	2,002,253	2,002,253	0	0	0	0	0	2,002,253	0	0	0	73,043	09/22/2053.	1.A Z.....
69375P AD 8	Pacefunding SERIES 20182A CLASS BB 7.1	..	09/19/2021.	Paydown.....		133,427	133,427	133,427	133,427	0	0	0	0	0	133,427	0	0	0	7,084	09/22/2053.	2.B Z.....
724060 AA 6	PIPELINE FUNDING CO LLC 7.500% 01/15/3	..	07/15/2021.	Redemption 100.0000.....		82,500	82,500	104,494	0	0	(409)	0	(409)	0	104,084	0	(21,584)	(21,584)	3,094	01/15/2030.	2.B FE.....
72703P AB 9	Planet Fitness Master Issuer SERIES 2018	..	09/05/2021.	Paydown.....		42,500	42,500	42,500	42,500	0	0	0	0	0	42,500	0	0	0	1,487	09/05/2048.	2.C FE.....
743315 AN 3	Progressive Corp OH 3.750% 08/23/21.....	..	08/19/2021.	Wells Fargo.....		7,502,250	7,500,000	7,525,050	7,501,900	0	(1,876)	0	(1,876)	0	7,500,025	0	2,225	2,225	278,906	08/23/2021.	1.F FE.....
744542 AB 7	PUBLIC SERVICE CO OF NEW 5.350% 10/01/	..	07/15/2021.	Call 100.0000.....		5,000,000	5,000,000	4,992,850	4,999,316	0	487	0	487	0	4,999,803	0	197	197	211,028	10/01/2021.	2.B FE.....
74922T AA 4	Residential Accredit Loans I SERIES 2007.	..	09/25/2021.	Paydown.....		18,979	18,979	17,935	18,005	0	975	0	975	0	18,979	0	0	0	36	05/25/2037.	1.D FM.....
750731 AA 9	Raiders FC CTL 3.744% 02/10/49.....	..	09/10/2021.	Redemption 100.0000.....		19,781	19,781	19,781	19,781	0	0	0	0	0	19,781	0	0	0	494	02/10/2049.	2.A.....
758750 C* 2	Regal Beloit Corporation Note DR-19 4.....	..	07/14/2021.	Maturity.....		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	95,400	07/14/2021.	2.C.....
75973L AA 6	Renew 2017-1 SERIES 20171A CLASS A 3.6	..	09/20/2021.	Paydown.....		98,604	98,604	98,578	98,579	0	26	0	26	0	98,604	0	0	0	2,492	09/20/2052.	1.A FE.....
75974@ AA 0	RENEWABLE ENGY 4.110% 03/31/35.....	..	09/30/2021.	Various.....		399,169	399,169	399,169	399,169	0	0	0	0	0	399,169	0	0	0	16,406	03/31/2035.	2.B PL.....
76169# AG 8	Reyes Holdings LLC Series 2012A No. R-44	..	07/31/2021.	Redemption 100.0000.....		1,600,000	1,600,000	1,600,000	1,600,000	0	0	0	0	0	1,600,000	0	0	0	82,080	07/31/2022.	2.A PL.....
78355H KB 4	Ryder System Inc 3.450% 11/15/21.....	..	08/16/2021.	Call 100.4996.....		2,009,992	2,000,000	1,998,360	1,999,761	0	171	0	171	0	1,999,932	0	68	68	61,933	11/15/2021.	2.B FE.....
78512* AA 5	S&E REPLACEMENT POWER 4.120% 05/31/29	..	09/30/2021.	Redemption 100.0000.....		116,221	116,221	116,221	116,221	0	0	0	0	0	116,221	0	0	0	3,193	05/31/2029.	1.D PL.....
81744F HK 6	SEQUOIA MORTGAGE TRUST SERIES 20053 CLAS	..	09/20/2021.	Paydown.....		44,929	44,929	40,759	42,168	0	2,761	0	2,761	0	44,929	0	0	0	158	05/20/2035.	1.D FM.....
81744Y AB 2	SEQUOIA MORTGAGE TRUST SERIES 20134 CLAS	..	09/01/2021.	Paydown.....		186,933	186,933	167,661	175,185	0	11,748	0	11,748	0	186,933	0	0	0	3,108	04/25/2043.	1.D FM.....
81745A AB 3	SEQUOIA MORTGAGE TRUST SERIES 20135 CLAS	..	09/01/2021.	Paydown.....		209,481	209,481	196,791	201,975	0	7,505	0	7,505	0	209,481	0	0	0	4,051	05/25/2043.	1.D FM.....
82280R AG 4	Shellpoint Co-Originator Trus SERIES 201.	..	09/01/2021.	Paydown.....		623,029	623,029	596,445	607,655	0	15,374	0	15,374	0	623,029	0	0	0	15,880	04/25/2044.	1.D FM.....
83546D AF 5	Sonic Capital LLC SERIES 20181A CLASS A2	..	09/10/2021.	Call 101.5558.....		13,333,005	13,128,750	13,182,028	13,177,832	0	(1,028)	0	(1,028)	0	13,176,804	0	(48,054)	(48,054)	585,995	02/20/2048.	2.B FE.....
83546D AF 5	Sonic Capital LLC SERIES 20181A CLASS A2	..	08/20/2021.	Paydown.....		22,500	22,500	22,591	22,584	0	(84)	0	(84)	0	22,500	0	0	0	566	02/20/2048.	2.B FE.....
84474Y AA 4	SW AIRLINES 07-1 TRUST 6.150% 02/01/24	..	08/01/2021.	Various.....		480,368	480,368	424,437	472,725	0	3,033	0	3,033	0	475,758	0	4,610	4,610	29,543	08/01/2022.	1.F FE.....

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For ei gn	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Admini- strative Symbol
84858W AA 4	SPIRIT AIR 2017-1 PTT AA 3.375% 02/15/2017		08/15/2021	Redemption	100.0000	188,814	188,814	196,587	195,836	0	(396)	0	(396)	0	195,440	0	(6,626)	(6,626)	6,372	02/15/2030	1.G FE
84860* AB 9	Spirits of St. Louis BB Club No. R-22		09/30/2021	Redemption	100.0000	21,124	21,124	21,124	21,124	0	0	0	0	0	21,124	0	0	0	610	03/31/2033	2.C PL
848609 AA 1	SPIRITS NEWCO No. R-43 5.300% 06/30/36		09/30/2021	Various		47,903	47,903	47,903	47,903	0	0	0	0	0	47,903	0	0	0	1,904	03/31/2033	2.C PL
85205T AK 6	SPIRIT AEROSYSTEMS INC 4.600% 06/15/28		09/29/2021	Bank of America		1,982,500	2,000,000	1,991,120	1,992,955	0	604	0	604	0	1,993,559	0	(11,059)	(11,059)	73,089	06/15/2028	5.A FE
86745J AA 5	Helios Issuer LLC SERIES 20181A CLASS A		07/20/2021	Paydown		318,992	318,992	318,949	318,923	0	68	0	68	0	318,992	0	0	0	15,535	07/20/2048	1.G FE
86745L AA 0	Helios Issuer LLC SERIES 2019AA CLASS A		09/20/2021	Paydown		653,523	653,523	653,339	653,346	0	178	0	178	0	653,523	0	0	0	17,387	06/20/2046	1.F FE
86745N AA 6	Sunnova Sol Issuer LLC SERIES 20201A CLA		07/30/2021	Paydown		48,482	48,482	48,464	48,464	0	18	0	18	0	48,482	0	0	0	1,218	02/01/2055	1.G FE
86772D AA 4	SUNRUN CALLISTO ISSUER LLC SERIES 20181		07/30/2021	Paydown		79,505	79,505	78,332	78,383	0	1,122	0	1,122	0	79,505	0	0	0	3,166	04/30/2049	1.G FE
86772F AA 9	SUNRUN CALLISTO ISSUER LLC SERIES 20192		07/30/2021	Paydown		52,832	52,832	52,807	52,807	0	25	0	25	0	52,832	0	0	0	1,430	01/30/2055	1.F FE
86773P AA 6	SUNRUN CALLISTO ISSUER LLC SERIES 20191A		09/30/2021	Paydown		133,873	133,873	133,865	133,864	0	9	0	9	0	133,873	0	0	0	3,996	06/30/2054	1.G FE
86803N AA 5	SunStrong 2018-1 Issuer LLC SERIES 20181		08/20/2021	Paydown		131,941	131,941	131,903	131,901	0	40	0	40	0	131,941	0	0	0	5,621	11/20/2048	1.F FE
87236Y AF 5	TD AMERITRADE HOLDING CO 3.300% 04/01/		09/24/2021	Taxable Exchange		4,372,000	4,000,000	3,843,360	3,882,776	0	12,261	0	12,261	0	3,895,037	0	476,963	476,963	70,000	04/01/2027	1.F FE
87236Y AJ 7	TD AMERITRADE HOLDING CO 2.750% 10/01/		09/24/2021	Taxable Exchange		1,763,608	1,675,000	1,666,039	1,667,001	0	593	0	593	0	1,667,595	0	96,013	96,013	24,706	10/01/2029	1.F FE
87305N AV 0	TTX Ser 2004-A1 5.453% 01/02/22		07/02/2021	Redemption	100.0000	6,705	6,705	6,705	6,705	0	0	0	0	0	6,705	0	0	0	353	01/02/2022	1.F
87342R AB 0	Taco Bell Funding LLC SERIES 20161A CLAS		08/19/2021	Various		13,920,000	13,920,000	13,966,350	13,960,579	0	(859)	0	(859)	0	13,959,721	0	(39,721)	(39,721)	446,804	05/25/2046	2.B FE
87342R AC 8	Taco Bell Funding LLC SERIES 20161A CLAS		08/25/2021	Paydown		19,375	19,375	20,614	20,494	0	(1,119)	0	(1,119)	0	19,375	0	0	0	722	05/25/2046	2.B FE
87342R AE 4	Taco Bell Funding LLC SERIES 20181 CLASS		08/28/2021	Paydown		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	926	11/25/2048	2.B FE
88031V AA 7	Tenaska Gateway Partners 144A 6.052% 1		09/30/2021	Redemption	100.0000	115,920	115,920	115,920	115,920	0	0	0	0	0	115,920	0	0	0	5,262	12/30/2023	2.B FE
89307# AA 7	TRANS BAY CABLE 2.930% 06/30/47		09/30/2021	Redemption	100.0000	114,840	114,840	114,840	114,840	0	0	0	0	0	114,840	0	0	0	2,524	06/30/2047	1.E PL
90380* AA 9	Ullico Infrastructure 3.860% 03/30/40		09/30/2021	Redemption	100.0000	44,647	44,647	44,647	44,647	0	0	0	0	0	44,647	0	0	0	1,096	03/30/2040	2.C PL
90783W AA 1	UNP RR CO 2006 PASS TRST 5.866% 07/02/		07/02/2021	Redemption	100.0000	1,165	1,165	1,149	1,159	0	(1)	0	(1)	0	1,158	0	7	7	68	07/02/2030	1.D FE
909318 AA 5	UNITED AIR 2018-1 AA PTT 3.500% 03/01/		09/01/2021	Redemption	100.0000	110,159	110,159	105,886	106,440	0	238	0	238	0	106,677	0	3,481	3,481	3,856	03/01/2030	1.E FE
90931M AA 4	UNITED AIR 2016-1 A PTT 3.450% 01/07/3		07/07/2021	Various		237,446	237,446	237,446	237,446	0	0	0	0	0	237,446	0	0	0	8,192	07/07/2028	2.B FE

QE05.10

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For reig n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Admini- strative Symbol
90931V AA 4	UNITED AIR 2018-1 A PTT 3.700% 03/01/3	..	09/01/2021	Redemption	100.0000	99,130	99,130	99,061	99,074	0	7	0	7	0	99,081	0	50	50	3,668	03/01/2030	2.B FE
91845# AA 2	Verizon Communications Inc Series A1 No.	..	09/15/2021	Various		51,973	51,973	51,973	51,973	0	0	0	0	0	51,973	0	0	0	1,321	05/15/2035	2.A
92783# AA 4	VA INTL GATEWAY No. 62 3.930% 06/30/30	..	09/30/2021	Redemption	100.0000	52,869	52,869	52,869	52,869	0	0	0	0	0	52,869	0	0	0	1,558	06/30/2030	1.G PL
92922F 4M 7	WAMU Mortgage Pass-Through Cer Series 20	..	09/25/2021	Paydown		69,457	69,457	65,963	67,102	0	2,355	0	2,355	0	69,457	0	0	0	326	10/25/2045	1.D FM
933638 AA 6	WAMU Mortgage Pass-Through Ce SERIES 200	..	09/01/2021	Paydown		50,331	50,331	48,947	48,974	0	10	0	10	0	48,984	0	1,347	1,347	899	01/25/2047	1.D FM
94973V AY 3	WellPoint Inc 4.625% 05/15/42	..	08/13/2021	Hilltop		1,886,595	1,500,000	1,887,150	1,884,954	0	(8,184)	0	(8,184)	0	1,876,770	0	9,825	9,825	52,609	05/15/2042	2.B FE
95058X AE 8	WENDYS FUNDING LLC SERIES 20181A CLASS A	..	09/15/2021	Paydown		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	728	03/15/2048	2.B FE
95058X AH 1	WENDYS FUNDING LLC SERIES 20191A CLASS A	..	09/15/2021	Paydown		62,500	62,500	62,500	62,500	0	0	0	0	0	62,500	0	0	0	1,913	06/15/2049	2.B FE
95829T AA 3	WESTERN GROUP HOUSING LP 6.750% 03/15/	..	09/15/2021	Various		16,638	16,638	22,984	22,484	0	(86)	0	(86)	0	22,397	0	(5,759)	(5,759)	1,123	03/15/2057	1.C FE
96038# AA 8	WESTIN 4.453% 07/15/47	..	09/15/2021	Redemption	100.0000	27,568	27,568	27,568	27,568	0	0	0	0	0	27,568	0	0	0	823	07/15/2047	1.D PL
96928* FP 7	KRAFT FOODS GRP 4.470% 01/15/35	..	09/15/2021	Redemption	100.0000	171,003	171,003	171,003	171,003	0	0	0	0	0	171,003	0	0	0	5,098	01/15/2035	2.C
97314@ AA 3	WIND ENERGY TRANSMISSION TEXAS No. 33	..	09/30/2021	Various		111,111	111,111	111,111	111,111	0	0	0	0	0	111,111	0	0	0	3,058	12/18/2034	1.F PL
974153 AB 4	Wingstop Funding LLC SERIES 20201A CLASS	..	09/05/2021	Paydown		7,500	7,500	7,500	7,500	0	0	0	0	0	7,500	0	0	0	181	12/05/2050	2.B FE
97652P AA 9	Winwater Mortgage Loan Trust SERIES 2014	..	09/01/2021	Paydown		58,473	58,473	60,538	60,367	0	(1,895)	0	(1,895)	0	58,473	0	0	0	1,617	06/20/2044	1.D FM
97653B AC 5	WINWATER Mortgage Loan Trust Series 2015	..	09/01/2021	Paydown		223,857	223,857	224,416	224,348	0	(491)	0	(491)	0	223,857	0	0	0	5,440	08/20/2034	1.D FM
00908P AA 5	AIR CANADA 2017-1AA PTT 3.300% 01/15/3	A	07/15/2021	Redemption	100.0000	256,000	256,000	241,874	243,944	0	538	0	538	0	244,482	0	11,518	11,518	8,448	01/15/2030	1.G FE
257559 AK 0	Domtar Corp 6.750% 02/15/44	..	09/20/2021	Various		853,200	790,000	887,842	880,580	0	(1,444)	0	(1,444)	0	879,136	0	(25,936)	(25,936)	58,806	02/15/2044	2.C FE
56540# AA 3	Mapleleaf Midstr 4.560% 09/30/25	A	07/09/2021	Redemption	100.0000	4,843,169	4,843,169	4,843,169	4,843,169	0	0	0	0	0	4,843,169	0	0	0	223,178	09/30/2025	3.A PL
98462Y AB 6	Yamana Gold Inc 4.950% 07/15/24	A	09/05/2021	Call	111.6980	3,350,940	3,000,000	2,729,550	2,874,803	0	22,000	0	22,000	0	2,896,803	0	103,197	103,197	520,065	07/15/2024	2.C FE
00165K AL 0	ALM Loan Funding SERIES 201618A CLASS (C)	D	08/12/2021	Call	100.0000	670,000	670,000	670,000	0	0	0	0	0	670,000	0	0	0	926	01/15/2028	0	
00177T AC 7	American Money Management Cor SERIES 201	D	08/05/2021	Call	100.0000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	19,802	04/17/2029	1.C FE	
03328W AL 2	Anchorage Capital CLO LTD SERIES 20169A	D	08/24/2021	Call	100.0000	23,150,000	23,150,000	23,150,000	23,150,000	0	0	0	0	0	23,150,000	0	0	0	434,462	07/15/2032	1.C FE
03330P AJ 8	Anchorage Credit Funding Ltd SERIES 2018	D	08/25/2021	Call	100.0000	12,000,000	12,000,000	12,000,000	12,000,000	0	0	0	0	0	12,000,000	0	0	0	337,000	04/25/2036	1.D FE
04941G AL 2	Atlas Senior Loan Fund LTD SERIES 20131A	D	08/18/2021	Paydown		91,672	91,672	85,713	86,303	0	5,369	0	5,369	0	91,672	0	0	0	709	11/17/2027	1.A FE

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For ei gn	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Admini- strative Symbol
05363X AP 2	Avery Point CLO Ltd SERIES 20145A CLASS	D	07/19/2021.	Paydown.....		.....12,830	.....12,830	.....12,830	.....0	.....0	.....0	.....0	.....0	.....0	.....12,830	.....0	.....0	.....0	.....55	07/17/2026.	1.A FE.....
10553Y AE 5	BRASKEM FINANCE LTD 5.375% 05/02/22	D	07/27/2021.	Call 103.6677.....		.....10,366,765	.....10,000,000	.....10,581,250	.....10,102,240	.....0	.....(42,823)	.....0	.....(42,823)	.....0	.....10,059,417	.....0	.....(59,417)	.....(59,417)	.....762,425	05/02/2022.	3.A FE.....
14312J AS 1	Carlyle Global Market Strateg SERIES 201.	D	09/29/2021.	Call 100.0000.....		.....5,000,000	.....5,000,000	.....5,001,000	.....0	.....0	.....(26)	.....0	.....(26)	.....0	.....5,000,974	.....0	.....(974)	.....(974)	.....19,271	01/20/2032.	1.C FE.....
31572U AE 6	FIBRIA OVERSEAS FINANCE 5.250% 05/12/2	D	07/26/2021.	Call 112.4099.....		.....3,372,298	.....3,000,000	.....3,022,500	.....3,008,973	.....0	.....(1,406)	.....0	.....(1,406)	.....0	.....3,007,567	.....0	.....(7,567)	.....(7,567)	.....483,423	05/12/2024.	2.C FE.....
46617E AW 7	JFIN CLO Ltd SERIES 20141A CLASS CR 1.	D	07/22/2021.	Paydown.....		.....6,163,563	.....6,163,563	.....6,156,167	.....6,158,193	.....0	.....5,370	.....0	.....5,370	.....0	.....6,163,563	.....0	.....0	.....0	.....96,294	04/21/2025.	1.B FE.....
50188W AE 8	LCM Ltd Partnership SERIES 20A CLASS AR	D	07/20/2021.	Paydown.....		.....581,515	.....581,515	.....520,456	.....526,320	.....0	.....55,194	.....0	.....55,194	.....0	.....581,515	.....0	.....0	.....0	.....5,513	10/20/2027.	1.A FE.....
50201M AG 8	LCM Ltd Partnership SERIES 29A CLASS B	D	07/19/2021.	Call 100.0000.....		.....9,000,000	.....9,000,000	.....9,000,000	.....9,000,000	.....0	.....0	.....0	.....0	.....0	.....9,000,000	.....0	.....0	.....0	.....144,732	04/15/2031.	1.C FE.....
55283L AA 3	MAPS LTD SERIES 20191A CLASS A 4.458%	D	09/15/2021.	Paydown.....		.....356	.....356	.....356	.....356	.....0	.....0	.....0	.....0	.....0	.....356	.....0	.....0	.....0	.....12	03/15/2044.	1.F.....
55818X AY 9	Madison Park Funding Ltd SERIES 201516A	D	07/09/2021.	Call 100.0000.....		.....250,000	.....250,000	.....250,000	.....250,000	.....0	.....0	.....0	.....0	.....0	.....250,000	.....0	.....0	.....0	.....3,838	04/20/2026.	1.C FE.....
56579A AC 4	Marathon CLO LTD SERIES 20191A CLASS A1B	D	09/02/2021.	Call 100.0000.....		.....7,000,000	.....7,000,000	.....7,000,000	.....7,000,000	.....0	.....0	.....0	.....0	.....0	.....7,000,000	.....0	.....0	.....0	.....138,135	04/15/2032.	1.A FE.....
56579A AG 5	Marathon CLO LTD SERIES 20191A CLASS A2L	D	09/02/2021.	Call 100.0000.....		.....24,500,000	.....24,500,000	.....24,500,000	.....24,500,000	.....0	.....0	.....0	.....0	.....0	.....24,500,000	.....0	.....0	.....0	.....527,299	04/15/2032.	1.C FE.....
67097L AC 0	OCP CLO Ltd SERIES 201713A CLASS A2 1.	D	09/14/2021.	Call 100.0000.....		.....12,000,000	.....12,000,000	.....12,003,750	.....12,003,172	.....0	.....(238)	.....0	.....(238)	.....0	.....12,002,933	.....0	.....(2,933)	.....(2,933)	.....223,040	07/15/2030.	1.C FE.....
67113L AE 6	OCP CLO Ltd SERIES 201917A CLASS B 2.0	D	07/20/2021.	Call 100.0000.....		.....27,500,000	.....27,500,000	.....27,500,000	.....27,500,000	.....0	.....0	.....0	.....0	.....0	.....27,500,000	.....0	.....0	.....0	.....440,062	07/20/2032.	1.C FE.....
67577L AC 9	Octagon Investment Partners 4 SERIES 201	D	09/15/2021.	Call 100.0000.....		.....8,000,000	.....8,000,000	.....8,000,000	.....8,000,000	.....0	.....0	.....0	.....0	.....0	.....8,000,000	.....0	.....0	.....0	.....146,452	07/20/2032.	1.C FE.....
67577L AE 5	Octagon Investment Partners 4 SERIES 201	D	09/15/2021.	Call 100.0000.....		.....8,500,000	.....8,500,000	.....8,500,000	.....8,500,000	.....0	.....0	.....0	.....0	.....0	.....8,500,000	.....0	.....0	.....0	.....202,355	07/20/2032.	1.F FE.....
682337 AE 0	One Eleven Funding Ltd SERIES 20193A CLA	D	07/19/2021.	Call 100.0000.....		.....10,000,000	.....10,000,000	.....10,100,000	.....10,099,477	.....0	.....(2,784)	.....0	.....(2,784)	.....0	.....10,096,693	.....0	.....(96,693)	.....(96,693)	.....435,000	07/19/2037.	1.G FE.....
75735G AA 6	REDE D'OR FINANCE SARL 4.500% 01/22/30	D	08/27/2021.	Call 104.5000.....		.....627,000	.....600,000	.....600,000	.....600,000	.....0	.....0	.....0	.....0	.....0	.....600,000	.....0	.....0	.....0	.....56,625	01/22/2030.	3.B FE.....
83367T BT 5	Societe Generale 5.625% 11/24/45.....	D	07/12/2021.	Citigroup Global.....		.....3,911,940	.....3,000,000	.....3,853,900	.....3,844,825	.....0	.....(10,960)	.....0	.....(10,960)	.....0	.....3,833,865	.....0	.....78,075	.....78,075	.....107,813	11/24/2045.	2.C FE.....
83609G AY 1	Sound Point CLO LTD SERIES 20152A CLASS	D	09/16/2021.	Call 100.0000.....		.....10,000,000	.....10,000,000	.....10,000,000	.....10,000,000	.....0	.....0	.....0	.....0	.....0	.....10,000,000	.....0	.....0	.....0	.....197,394	07/20/2032.	1.C FE.....
87249V AG 4	Wind River CLO Ltd SERIES 20193A CLASS B	D	09/14/2021.	Call 100.0000.....		.....13,000,000	.....13,000,000	.....13,000,000	.....13,000,000	.....0	.....0	.....0	.....0	.....0	.....13,000,000	.....0	.....0	.....0	.....277,810	04/15/2031.	1.C FE.....
88432A AY 6	Wind River CLO Ltd SERIES 20132A CLASS B	D	07/23/2021.	Call 100.0000.....		.....4,687,500	.....4,687,500	.....4,685,019	.....0	.....0	.....57	.....0	.....57	.....0	.....4,685,075	.....0	.....2,425	.....2,425	.....43,477	10/18/2030.	1.C FE.....
92333B AE 0	Venture CDO Ltd SERIES 201937A CLASS A2	D	08/09/2021.	Citigroup Global.....		.....7,500,000	.....7,500,000	.....7,500,000	.....7,500,000	.....0	.....0	.....0	.....0	.....0	.....7,500,000	.....0	.....0	.....0	.....122,241	07/15/2032.	1.A FE.....

QE05.12

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For reig n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Admini- strative Symbol
92333B AL 4	Venture CDO Ltd SERIES 201937A CLASS C	D	08/06/2021	Citigroup Global.....		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	118,483	07/15/2032	1.F FE.....
92333B AL 4	Venture CDO Ltd SERIES 201937A CLASS C	D	08/11/2021	Call 100.0000.....		11,000,000	11,000,000	11,000,000	11,000,000	0	0	0	0	0	11,000,000	0	0	0	262,360	07/15/2032	1.F FE.....
949496 BC 6	Wellfleet CLO Ltd SERIES 20151A CLASS BR	D	09/02/2021	Call 100.0000.....		12,050,000	12,050,000	12,050,000	12,050,000	0	0	0	0	0	12,050,000	0	0	0	238,703	07/20/2029	1.C FE.....
98422H AE 6	XIAOMI BEST TIME INTL 4.100% 07/14/51	D	07/28/2021	BNP Paribas.....		2,997,390	3,000,000	2,969,820	0	0	22	0	22	0	2,969,842	0	27,548	27,548	5,467	07/14/2051	0.....
G4588# BJ 9	INT CAPITAL GRP Series A 4.190% 09/29/	D	09/29/2021	Various.....		8,000,000	8,000,000	8,000,000	8,000,000	0	0	0	0	0	8,000,000	0	0	0	335,200	09/29/2021	2.C.....
G8967# AT 0	TRITON CONTAINER INTERNATIONAL Series 20	D	08/30/2021	Various.....		2,861,074	2,600,000	2,600,000	2,600,000	0	0	0	0	0	2,600,000	0	0	0	354,263	03/31/2027	2.C PL.....
P0606* AA 9	AES Mexico 5.620% 11/26/27.....	D	09/30/2021	Redemption 100.0000.....		27,527	27,527	27,527	27,527	0	0	0	0	0	27,527	0	0	0	1,160	11/26/2027	2.C PL.....
3899999	Total - Bonds - Industrial and Miscellaneous.....					425,303,414	418,980,549	420,498,723	404,750,385	0	112,553	0	112,553	0	420,467,667	0	1,125,046	1,125,046	15,504,370	XXX	XXX

QE05.13

Bonds - Unaffiliated Bank Loans																					
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22
CUSIP	Symbol		Disposal Date	Description	Number of Shares	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
00018K	AC 9		07/01/2021	A&R Logistics 7.000% 05/05/25.....	100.0000	1,845	1,845	1,831	1,834	0	1	0	1	0	1,835	0	10	10	64	05/05/2025	3.A PL.....
00018K	AD 7		07/01/2021	A&R Logistics Term 2 1L 7.000% 05/05/25.....	100.0000	104	104	103	103	0	0	0	0	0	103	0	1	1	5	05/05/2025	3.A PL.....
00177@	AD 7		06/30/2021	AMCP T/L 1L 6.380% 10/05/26.....	100.0000	6,250	6,250	6,250	6,250	0	0	0	0	0	6,250	0	0	0	230	10/05/2026	3.A FE.....
04575X	AD 6		07/01/2021	ASSOCIATED PATHOLOGISTS LLC Pathgroup Ho	100.0000	3,225	3,225	3,209	3,212	0	1	0	1	0	3,214	0	12	12	99	05/01/2025	2.C PL.....
05602#	AC 1		06/30/2021	Barcodes 5.250% 12/23/24.....	100.0000	4,873	4,873	4,824	4,834	0	4	0	4	0	4,839	0	34	34	129	12/23/2024	3.B PL.....
07385@	AB 4		06/30/2021	BearCom 6.500% 07/05/24.....	100.0000	5,714	5,714	5,675	5,682	0	4	0	4	0	5,686	0	28	28	187	07/05/2024	3.C PL.....
07385@	AC 2		06/30/2021	BearCom 6.500% 07/05/24.....	100.0000	745	745	740	741	0	1	0	1	0	742	0	4	4	24	07/05/2024	3.C PL.....
07385@	AE 8		06/30/2021	BearCom 4.380% 07/05/24.....	100.0000	300	300	298	298	0	0	0	0	0	299	0	1	1	11	07/05/2024	3.C PL.....
07385@	AF 5		06/30/2021	BearCom 4.630% 07/05/24.....	100.0000	775	775	770	771	0	1	0	1	0	772	0	4	4	28	07/05/2024	3.C PL.....
09071#	AA 9		06/30/2021	BioCare 6.750% 08/25/23.....	100.0000	18,239	18,239	18,195	18,206	0	6	0	6	0	18,212	0	27	27	391	08/25/2023	5.A PL.....
09071#	AC 5		06/30/2021	BioCare 5.380% 08/25/23.....	100.0000	1,977	1,977	1,972	1,973	0	1	0	1	0	1,974	0	3	3	49	08/25/2023	5.A PL.....
10153K	AC 3		08/31/2021	Boulder 4.638% 12/29/25.....	100.0000	19,198	19,198	19,006	19,042	0	18	0	18	0	19,060	0	138	138	789	12/29/2025	2.C PL.....
10153K	AD 1		08/31/2021	Boulder 4.638% 12/29/25.....	100.0000	1,056	1,056	1,056	1,056	0	0	0	0	0	1,056	0	0	0	100	12/29/2025	2.C PL.....
11244@	AA 9		06/30/2021	Brook & Whittle 5.378% 10/17/24.....	100.0000	658	658	649	651	0	1	0	1	0	652	0	7	7	20	10/17/2024	4.C PL.....
11244@	AB 7		06/30/2021	Brook & Whittle 5.378% 10/17/24.....	100.0000	183	183	180	181	0	0	0	0	0	181	0	2	2	7	10/17/2024	4.C PL.....
11244@	AC 5		06/30/2021	Brook & Whittle 6.378% 10/17/24.....	100.0000	617	617	608	610	0	1	0	1	0	611	0	6	6	26	10/17/2024	4.C PL.....
12695#	AA 9		07/01/2021	Chesapeake Urolo CUA Opco 4.833% 08/02	100.0000	1,924	1,924	1,900	1,916	0	7	0	7	0	1,923	0	1	1	85	08/02/2024	4.C PL.....
12695#	AB 7		07/01/2021	Chesapeake Urolo CUA Opco 4.833% 08/02	100.0000	502	502	497	500	0	2	0	2	0	502	0	0	0	22	08/02/2024	4.C PL.....
12702#	AA 0		09/03/2021	Bakemark 5.330% 08/14/23.....	100.0000	1,968,344	1,968,344	1,932,328	1,941,537	0	6,487	0	6,487	0	1,948,024	0	20,320	20,320	87,154	08/14/2023	4.A PL.....
20007*	AA 9		06/30/2021	Comar 5.330% 06/18/24.....	100.0000	6,429	6,429	6,333	6,356	0	10	0	10	0	6,365	0	64	64	216	06/18/2024	3.B PL.....
20007*	AB 7		06/30/2021	Comar 5.330% 06/18/24.....	100.0000	1,247	1,247	1,247	1,247	0	0	0	0	0	1,247	0	0	0	42	06/18/2024	3.B PL.....
34955*	AA 2		06/30/2021	Fortis 4.580% 12/15/23.....	100.0000	1,972	1,972	1,962	1,965	0	1	0	1	0	1,966	0	6	6	59	12/15/2023	3.B PL.....

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For ei g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Admini- strative Symbol
34955*	AB 0 Fortis 4.580% 12/15/23.....		06/30/2021	Redemption	100.0000.....	903	903	898	899	0	1	0	1	0	900	0	3	3	27	12/15/2023	3.B PL.....
34955*	AD 6 Fortis 4.580% 12/15/23.....		06/30/2021	Redemption	100.0000.....	3,131	3,131	3,115	3,120	0	2	0	2	0	3,122	0	10	10	94	12/15/2023	3.B PL.....
34955*	AE 4 Fortis 4.580% 12/15/23.....		06/30/2021	Redemption	100.0000.....	1,693	1,693	1,685	1,687	0	1	0	1	0	1,688	0	5	5	51	12/15/2023	3.B PL.....
36192*	AA 0 GET 4.830% 02/16/24.....		07/30/2021	Redemption	100.0000.....	26,674	26,674	26,540	26,575	0	17	0	17	0	26,592	0	82	82	705	02/16/2024	3.B PL.....
39808C	A@ 4 GRIDIRON FUNDING LLC SYNDICATED BANK LOA		09/30/2021	Redemption	100.0000.....	646,160	646,160	639,295	642,296	0	947	0	947	0	643,243	0	2,917	2,917	11,647	06/30/2024	2.A PL.....
40471*	AA 4 FIRMA First Lien Term Loan 6.379% 07/1		09/30/2021	Redemption	100.0000.....	232,500	232,500	229,594	230,797	0	459	0	459	0	231,256	0	1,244	1,244	16,609	07/13/2023	2.C PL.....
40976#	AA 0 Hancock T/L 1L 5.380% 03/31/25.....		07/01/2021	Redemption	100.0000.....	3,636	3,636	3,636	3,636	0	0	0	0	0	3,636	0	0	0	114	03/31/2025	2.C Z.....
43789*	AA 5 Smuckers 5.330% 08/31/23.....		08/31/2021	Redemption	100.0000.....	122,905	122,905	121,983	122,254	0	151	0	151	0	122,405	0	500	500	4,715	08/31/2023	3.A PL.....
48240#	AA 3 K2 5.330% 12/20/23.....		06/30/2021	Redemption	100.0000.....	4,158	4,158	4,127	4,135	0	4	0	4	0	4,139	0	19	19	179	12/20/2023	4.B PL.....
53633G	AC 2 LES Liquid Environmental 5.083% 12/20/		07/01/2021	Redemption	100.0000.....	5,198	5,198	5,003	5,055	0	22	0	22	0	5,077	0	121	121	211	12/20/2023	4.C PL.....
53633G	AD 0 LES Liquid Environmental 5.083% 12/20/		07/01/2021	Redemption	100.0000.....	454	454	438	441	0	2	0	2	0	443	0	11	11	18	12/20/2023	4.C PL.....
58154@	AC 4 McKenzie Sports 3.880% 09/18/23.....		08/05/2021	Redemption	100.0000.....	8,009	8,009	7,969	7,981	0	6	0	6	0	7,987	0	22	22	164	09/18/2023	3.C FE.....
64108@	AF 2 Net Health T/L1L 5.878% 12/22/25.....		06/30/2021	Redemption	100.0000.....	5,227	5,227	5,227	0	0	0	0	0	5,227	0	0	0	0	174	12/22/2025	4.B FE.....
66706*	AA 6 Northstar Mezzanine VII Feeder Sr Unsecu		04/30/2021	Redemption	100.0000.....	17,851	17,851	17,851	15,706	0	0	0	0	0	17,851	0	0	0	735	06/10/2034	2.A PL.....
69323*	AA 3 Bakemark 5.330% 08/14/23.....		09/03/2021	Redemption	100.0000.....	651,618	651,618	638,585	642,631	0	2,172	0	2,172	0	644,803	0	6,815	6,815	28,849	08/14/2023	4.A PL.....
69411@	AC 0 PPC Flexible Packaging 5.330% 11/25/24		06/30/2021	Redemption	100.0000.....	6,676	6,676	6,643	6,650	0	3	0	3	0	6,653	0	23	23	233	11/25/2024	4.B PL.....
70559@	AA 4 Prometheus Pegasus Global 5.880% 05/29		06/30/2021	Redemption	100.0000.....	1,592	1,592	1,584	1,586	0	1	0	1	0	1,586	0	6	6	57	05/29/2025	3.A PL.....
70559@	AB 2 Prometheus Pegasus Global 5.880% 05/29		06/30/2021	Redemption	100.0000.....	459	459	459	459	0	0	0	0	0	459	0	0	0	17	05/29/2025	3.A PL.....
73116*	AB 4 ISN Polk 5.330% 12/20/23.....		06/30/2021	Redemption	100.0000.....	6,891	6,891	6,742	6,663	0	17	0	17	0	6,799	0	92	92	269	12/20/2023	4.A PL.....
73116*	AC 2 ISN Polk-Hoffman 5.330% 12/20/23.....		06/30/2021	Redemption	100.0000.....	425	425	417	413	0	1	0	1	0	419	0	5	5	14	12/20/2023	4.A PL.....
73937#	AA 9 Empire Auto 5.616% 09/05/24.....		06/30/2021	Redemption	100.0000.....	1,609	1,609	1,601	1,604	0	90	0	90	0	1,693	0	(84)	(84)	51	09/05/2024	3.A PL.....
73937#	AC 5 Empire Auto 6.116% 09/05/24.....		06/30/2021	Redemption	100.0000.....	1,099	1,099	1,095	1,096	0	0	0	0	0	1,096	0	3	3	35	09/05/2024	3.A PL.....
74741*	AA 7 Q-Centrix 4.630% 05/30/25.....		06/30/2021	Redemption	100.0000.....	5,441	5,441	5,367	5,379	0	6	0	6	0	5,385	0	56	56	84	05/30/2025	2.B PL.....
74741*	AB 5 Q-Centrix 4.630% 05/30/25.....		06/30/2021	Redemption	100.0000.....	1,809	1,809	1,809	389	0	0	0	0	0	1,809	0	0	0	39	05/30/2025	2.B PL.....
74753H	AC 0 Qualitor 5.870% 10/19/22.....		07/01/2021	Redemption	100.0000.....	12,433	12,433	12,403	12,395	0	5	0	5	0	12,419	0	14	14	514	10/19/2022	3.A PL.....
74754@	AB 7 Qualitor 5.870% 10/19/22.....		07/01/2021	Redemption	100.0000.....	3,908	3,908	3,889	3,897	0	3	0	3	0	3,900	0	9	9	75	10/19/2022	3.A PL.....
75975#	AC 3 Reladyne 2L 5.138% 07/22/22.....		07/01/2021	Redemption	100.0000.....	1,744	1,744	1,741	1,742	0	0	0	0	0	1,743	0	1	1	53	07/22/2022	4.C PL.....
75975#	AM 1 Reladyne 2L 5.138% 07/22/22.....		07/01/2021	Redemption	100.0000.....	181	181	181	181	0	0	0	0	0	181	0	0	0	6	07/22/2022	3.C PL.....
75975#	AN 9 Reladyne 2L 5.138% 07/22/22.....		07/01/2021	Redemption	100.0000.....	89	89	89	89	0	0	0	0	0	89	0	0	0	3	07/22/2022	4.C PL.....
75975#	AQ 2 Reladyne 2L 5.138% 07/22/22.....		07/01/2021	Redemption	100.0000.....	85	85	85	85	0	0	0	0	0	85	0	0	0	3	07/22/2022	4.C PL.....
75975#	AR 0 Reladyne 2L 5.138% 07/22/22.....		07/01/2021	Redemption	100.0000.....	269	269	269	269	0	0	0	0	0	269	0	0	0	7	07/22/2022	4.C PL.....
75975#	AS 8 Reladyne 2L 5.138% 07/22/22.....		07/01/2021	Redemption	100.0000.....	39	39	39	39	0	0	0	0	0	39	0	0	0	1	07/22/2022	4.C PL.....
75975#	AT 6 Reladyne 2L 5.138% 07/22/22.....		07/01/2021	Redemption	100.0000.....	152	152	152	152	0	0	0	0	0	152	0	0	0	5	07/22/2022	4.C PL.....
76117@	AA 6 Resolute Resolute 5.130% 03/07/25.....		06/30/2021	Redemption	100.0000.....	4,647	4,647	4,624	4,630	0	2	0	2	0	4,632	0	15	15	149	03/07/2025	4.B PL.....
87297*	AA 7 TLE 6.130% 06/28/24.....		06/30/2021	Redemption	100.0000.....	6,101	6,101	6,061	6,075	0	3	0	3	0	6,078	0	23	23	227	06/28/2024	5.A PL.....
87297*	AB 5 TLE 5.630% 06/28/24.....		06/30/2021	Redemption	100.0000.....	945	945	939	940	0	1	0	1	0	941	0	4	4	36	06/28/2024	5.A PL.....

QE05.14

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For reig n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization / Accretion)	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Admini- strative Symbol
87298@ AA 4	Entertainment Pa TPG VIII 5.880% 05/11.	..	06/30/2021.	Redemption	100.0000.....	.....7,310	.....7,310	.....7,261	.....7,267	.....0	.....3	.....0	.....3	.....0	.....7,271	.....0	.....39	.....39	.....238	05/11/2026.	3.C PL.....
87758# AA 5	Taymax 2.630% 07/31/25.....	..	06/30/2021.	Redemption	100.0000.....	.....5,452	.....5,452	.....5,413	.....5,393	.....0	.....3	.....0	.....3	.....0	.....5,423	.....0	.....29	.....29	.....226	07/31/2025.	5.A PL.....
87758* AB 7	Taymax 2.630% 07/31/25.....	..	06/30/2021.	Redemption	100.0000.....	.....361	.....361	.....360	.....359	.....0	.....0	.....0	.....0	.....0	.....361	.....0	.....1	.....1	.....15	07/31/2025.	5.A PL.....
87758@ AA 7	Taymax 2.630% 07/31/25.....	..	06/30/2021.	Redemption	100.0000.....	.....1,055	.....1,055	.....1,048	.....1,044	.....0	.....1	.....0	.....1	.....0	.....1,050	.....0	.....6	.....6	.....44	07/31/2025.	5.A PL.....
87758@ AD 1	Taymax 2.630% 07/31/25.....	..	06/30/2021.	Redemption	100.0000.....	.....701	.....701	.....696	.....693	.....0	.....0	.....0	.....0	.....0	.....697	.....0	.....4	.....4	.....29	07/31/2025.	5.A PL.....
89213* AA 4	TownePark Towne Holdings 5.368% 05/24/	..	06/30/2021.	Redemption	100.0000.....	.....6,159	.....6,159	.....6,098	.....6,125	.....0	.....12	.....0	.....12	.....0	.....6,137	.....0	.....22	.....22	.....306	05/24/2022.	4.A PL.....
89989# AD 6	Turbo Buyer Inc Portfolio Group 6.083%...	..	06/01/2021.	Redemption	100.0000.....	.....2,500	.....2,500	.....2,500	.....2,500	.....0	.....0	.....0	.....0	.....0	.....2,500	.....0	.....0	.....0	.....67	12/02/2025.	4.C Z.....
91830@ AD 5	VLS 6.083% 10/17/23.....	..	07/01/2021.	Redemption	100.0000.....	.....3,851	.....3,851	.....3,799	.....3,812	.....0	.....7	.....0	.....7	.....0	.....3,818	.....0	.....33	.....33	.....164	10/17/2023.	3.A PL.....
91830@ AF 0	VLS 6.083% 10/17/23.....	..	07/01/2021.	Redemption	100.0000.....	.....764	.....764	.....754	.....756	.....0	.....1	.....0	.....1	.....0	.....758	.....0	.....7	.....7	.....34	10/17/2023.	3.A PL.....
91830@ AG 8	VLS 6.083% 10/17/23.....	..	07/01/2021.	Redemption	100.0000.....	.....930	.....930	.....918	.....921	.....0	.....2	.....0	.....2	.....0	.....922	.....0	.....8	.....8	.....40	10/17/2023.	3.A FE.....
91830@ AH 6	VLS 6.083% 10/17/23.....	..	07/01/2021.	Redemption	100.0000.....	.....751	.....751	.....740	.....743	.....0	.....1	.....0	.....1	.....0	.....744	.....0	.....7	.....7	.....32	10/17/2023.	3.A PL.....
91830@ AJ 2	VLS 6.083% 10/17/23.....	..	07/02/2021.	Redemption	100.0000.....	.....266	.....266	.....266	.....0	.....0	.....0	.....0	.....0	.....266	.....0	.....0	.....0	.....0	.....17	10/17/2023.	3.A PL.....
91835# AA 4	Vital Records VRC Companies 6.580% 03/...	..	06/30/2021.	Redemption	100.0000.....	.....3,392,926	.....3,392,926	.....3,385,529	.....3,389,247	.....0	.....745	.....0	.....745	.....0	.....3,389,991	.....0	.....2,934	.....2,934	.....134,578	03/31/2023.	4.C PL.....
BL3492 92 5	Calpine Corp 2.587% 12/16/27.....	..	06/30/2021.	Redemption	100.0000.....	.....767	.....767	.....759	.....0	.....0	.....1	.....0	.....1	.....0	.....759	.....0	.....8	.....8	.....7	12/16/2027.	3.A FE.....
8299999.	Total - Bonds - Unaffiliated Bank Loans.....					.....7,256,681	.....7,256,681	.....7,187,909	.....7,199,771	.....0	.....11,238	.....0	.....11,238	.....0	.....7,221,006	.....0	.....35,682	.....35,682	.....291,704	XXX	XXX
8399997.	Total - Bonds - Part 4.....					.....497,791,851	.....491,468,986	.....492,675,136	.....477,469,879	.....0	.....(179,601)	.....0	.....(179,601)	.....0	.....492,920,429	.....0	.....1,160,728	.....1,160,728	.....17,355,442	XXX	XXX
8399999.	Total - Bonds.....					.....497,791,851	.....491,468,986	.....492,675,136	.....477,469,879	.....0	.....(179,601)	.....0	.....(179,601)	.....0	.....492,920,429	.....0	.....1,160,728	.....1,160,728	.....17,355,442	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks.....				497,791,851	XXX492,675,136477,469,8790(179,601)0(179,601)0492,920,42901,160,7281,160,72817,355,442	XXX	XXX

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP 108 -Call Options and Warrants																						
Barclays Low vol index	9LBCS0HD Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP517OUK5573.....	12/07/2020....	12/07/2021....	10,340	.....2,116,429	204.6837.....	.....49,647	.....0	.....0	.....63,402	.....63,402	.....16,379	.....0	.....0	.....0	.....0	.....0	.....0001.....
Barclays Low vol index	9LBCS0IT Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP517OUK5573.....	05/07/2021....	05/05/2022....	5,126	.....1,123,563	219.189.....	.....0	.....13,533	.....0	.....5,938	.....5,938	.....(7,595)	.....0	.....0	.....0	.....0	.....0	.....0001.....
Barclays Low vol index	9LBCS0JQ Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP517OUK5573.....	09/07/2021....	09/07/2022....	11,155	.....2,554,160	228.97.....	.....0	.....16,175	.....0	.....5,578	.....5,578	.....(10,596)	.....0	.....0	.....0	.....0	.....0	.....0001.....
Barclays Low vol index	9LBCS0HI Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP517OUK5573.....	01/07/2021....	01/07/2022....	36,916	.....7,773,402	210.57.....	.....0	.....116,333	.....0	.....97,661	.....97,661	.....(18,672)	.....0	.....0	.....0	.....0	.....0	.....0001.....
Barclays Low vol index	9LBCS0HE Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP517OUK5573.....	12/07/2020....	12/07/2021....	6,282	.....1,283,909	204.379.....	.....31,014	.....0	.....40,138	.....40,138	.....10,678	.....0	.....0	.....0	.....0	.....0	.....0	.....0001.....
Barclays Low vol index	9LBCS0HT Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP517OUK5573.....	02/05/2021....	02/07/2022....	7,363	.....1,523,843	206.9595.....	.....0	.....29,386	.....0	.....37,633	.....37,633	.....8,247	.....0	.....0	.....0	.....0	.....0	.....0001.....
Barclays Low vol index	9LBCS0IP Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP517OUK5573.....	04/07/2021....	04/07/2022....	45,770	.....9,615,046	210.0731.....	.....0	.....184,646	.....0	.....180,329	.....180,329	.....(4,317)	.....0	.....0	.....0	.....0	.....0	.....0001.....
Barclays Low vol index	9LBCS0GR Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP517OUK5573.....	11/06/2020....	11/05/2021....	7,086	.....1,461,812	206.2958.....	.....26,893	.....0	.....31,235	.....31,235	.....5,640	.....0	.....0	.....0	.....0	.....0	.....0	.....0001.....
Barclays Low vol index	9LBCS0JR Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP517OUK5573.....	09/07/2021....	09/07/2022....	47,692	.....10,715,915	224.69.....	.....0	.....104,445	.....0	.....44,948	.....44,948	.....(59,497)	.....0	.....0	.....0	.....0	.....0	.....0001.....
Barclays Low vol index	9LBCS0GL Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP517OUK5573.....	10/07/2020....	10/07/2021....	2,740	.....555,478	202.7292.....	.....13,031	.....0	.....20,880	.....20,880	.....7,047	.....0	.....0	.....0	.....0	.....0	.....0	.....0001.....
Barclays Low vol index	9LBCS0IJ Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP517OUK5573.....	03/12/2021....	10/07/2021....	2,581	.....534,680	207.16.....	.....0	.....6,788	.....0	.....8,309	.....8,309	.....1,521	.....0	.....0	.....0	.....0	.....0	.....0001.....
Barclays Low vol index	9LBCS0HV Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP517OUK5573.....	02/05/2021....	02/07/2022....	12,121	.....2,483,902	204.9255.....	.....0	.....58,460	.....0	.....79,363	.....79,363	.....20,903	.....0	.....0	.....0	.....0	.....0	.....0001.....
Barclays Low vol index	9LBCS0JL Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP517OUK5573.....	08/06/2021....	08/04/2022....	3,134	.....696,093	222.11.....	.....0	.....8,399	.....0	.....3,669	.....3,669	.....(4,730)	.....0	.....0	.....0	.....0	.....0	.....0001.....
Barclays Low vol index	9LBCS0IB Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP517OUK5573.....	03/05/2021....	03/07/2022....	5,676	.....1,167,174	205.6332.....	.....0	.....21,626	.....0	.....35,745	.....35,745	.....14,119	.....0	.....0	.....0	.....0	.....0	.....0001.....
Barclays Low vol index	9LBCS0IN Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP517OUK5573.....	04/07/2021....	04/07/2022....	49,492	.....10,519,554	212.5506.....	.....0	.....157,420	.....0	.....139,702	.....139,702	.....(17,718)	.....0	.....0	.....0	.....0	.....0	.....0001.....
Barclays Low vol index	9LBCS0IS Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP517OUK5573.....	05/07/2021....	05/05/2022....	59,800	.....13,233,596	221.2976.....	.....0	.....128,570	.....0	.....48,244	.....48,244	.....(80,326)	.....0	.....0	.....0	.....0	.....0	.....0001.....
Barclays Low vol index	9LBCS0HM Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP517OUK5573.....	01/07/2021....	01/07/2022....	16,892	.....3,480,934	206.07.....	.....0	.....81,654	.....0	.....90,913	.....90,913	.....9,259	.....0	.....0	.....0	.....0	.....0	.....0001.....
Barclays Low vol index	9LBCS0IW Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP517OUK5573.....	05/07/2021....	05/05/2022....	39,373	.....8,364,459	212.4415.....	.....0	.....195,684	.....0	.....123,740	.....123,740	.....(71,944)	.....0	.....0	.....0	.....0	.....0	.....0001.....
Barclays Low vol index	9LBCS0GK Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP517OUK5573.....	10/07/2020....	10/07/2021....	10,070	.....2,048,574	203.4334.....	.....44,850	.....0	.....69,648	.....69,648	.....22,464	.....0	.....0	.....0	.....0	.....0	.....0	.....0001.....
Barclays Low vol index	9LBCS0IR Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP517OUK5573.....	05/07/2021....	05/05/2022....	15,920	.....3,590,196	225.5148.....	.....0	.....22,606	.....0	.....5,791	.....5,791	.....(16,815)	.....0	.....0	.....0	.....0	.....0	.....0001.....
Barclays Low vol index	9LBCS0HO Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP517OUK5573.....	02/05/2021....	02/07/2022....	20,412	.....4,398,833	215.5023.....	.....0	.....34,700	.....0	.....25,648	.....25,648	.....(9,053)	.....0	.....0	.....0	.....0	.....0	.....0001.....
Barclays Low vol index	9LBCS0JN Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP517OUK5573.....	08/06/2021....	08/04/2022....	19,0424,148,109	217.84.....076,358039,58039,580(36,779)000000001.....

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Barclays Low vol index 9LBCS0GP	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	11/06/2020	11/05/2021	6,921	1,455,083	210.2417	17,727	0	11,866		11,866	(3,707)	0	0	0	0		0001
Barclays Low vol index 9LBCS0GY	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	12/07/2020	12/07/2021	6,023	1,271,354	211.0832	15,531	0	11,670		11,670	(1,713)	0	0	0	0		0001
Barclays Low vol index 9LBCS0HX	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	03/05/2021	03/07/2022	19,967	4,307,245	215.7182	0	27,554	29,340		29,340	1,786	0	0	0	0		0001
Barclays Low vol index 9LBCS0IE	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	03/05/2021	03/07/2022	9,556	1,941,902	203.2128	0	45,678	77,463		77,463	31,785	0	0	0	0		0001
Barclays Low vol index 9LBCS0IV	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	05/07/2021	05/05/2022	75,851	16,305,826	214.9718	0	299,611	168,611		168,611	(131,001)	0	0	0	0		0001
Barclays Low vol index 9LBCS0HF	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	01/07/2021	01/07/2022	27,541	5,968,135	216.7	0	46,759	19,142		19,142	(27,617)	0	0	0	0		0001
Barclays Low vol index 9LBCS0ID	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	03/05/2021	03/07/2022	26,780	5,485,251	204.8264	0	110,066	184,132		184,132	74,067	0	0	0	0		0001
Barclays Low vol index 9LBCS0HL	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	01/07/2021	01/07/2022	30,029	6,234,020	207.6	0	125,954	129,917		129,917	3,963	0	0	0	0		0001
Barclays Low vol index 9LBCS0JD	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	07/07/2021	07/07/2022	13,786	3,119,267	226.2634	0	19,714	7,207		7,207	(12,507)	0	0	0	0		0001
Barclays Low vol index 9LBCS0GG	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	10/07/2020	10/07/2021	17,491	3,588,170	205.1438	0	66,153	91,078		91,078	23,269	0	0	0	0		0001
Barclays Low vol index 9LBCS0GQ	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	11/06/2020	11/05/2021	46,281	9,641,226	208.3193	0	143,939	132,461		132,461	353	0	0	0	0		0001
Barclays Low vol index 9LBCS0GM	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	10/07/2020	10/07/2021	1,880	380,563	202.4273	0	9,194	14,894		14,894	5,100	0	0	0	0		0001
Barclays Low vol index 9LBCS0HC	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	12/07/2020	12/07/2021	22,859	4,713,695	206.2074	0	95,234	112,209		112,209	23,456	0	0	0	0		0001
Barclays Low vol index 9LBCS0JC	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	06/07/2021	06/07/2022	29,407	6,218,825	211.4743	0	145,859	113,069		113,069	(32,790)	0	0	0	0		0001
Barclays Low vol index 9LBCS0IZ	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	06/07/2021	06/07/2022	3,136	684,247	218.1911	0	8,279	4,985		4,985	(3,295)	0	0	0	0		0001
Barclays Low vol index 9LBCS0JG	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	07/07/2021	07/07/2022	39,423	8,586,369	217.801	0	128,519	74,602		74,602	(53,917)	0	0	0	0		0001
Barclays Low vol index 9LBCS0GZ	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	12/07/2020	12/07/2021	38,065	7,961,417	209.1532	119,137	0	111,273		111,273	4,762	0	0	0	0		0001
Barclays Low vol index 9LBCS0GI	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	10/07/2020	10/07/2021	40,864	8,354,216	204.4395	165,422	0	241,531		241,531	70,009	0	0	0	0		0001
Barclays Low vol index 9LBCS0II	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	03/12/2021	10/07/2021	2,176	459,528	211.18	0	3,264	853		853	(2,411)	0	0	0	0		0001
Barclays Low vol index 9LBCS0IA	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	03/05/2021	03/07/2022	37,354	7,756,566	207.6502	0	116,544	185,666		185,666	69,121	0	0	0	0		0001
Barclays Low vol index 9LBCS0IU	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	05/07/2021	05/05/2022	38,714	8,404,051	217.0804	0	125,433	62,864		62,864	(62,569)	0	0	0	0		0001
Barclays Low vol index 9LBCS0GX	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	12/07/2020	12/07/2021	76,864	16,388,665	213.2164	159,481	0	87,845		87,845	(42,570)	0	0	0	0		0001

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Barclays Low vol index 9LBCS0IC	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	03/05/2021	03/07/2022	5,559	1,140,872	205.2298	0	22,014	0	36,597		36,597	14,584	0	0	0	0		0001
Barclays Low vol index 9LBCS0JJ	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	08/06/2021	08/04/2022	12,533	2,864,041	228.52	0	18,048	0	5,468		5,468	(12,580)	0	0	0	0		0001
Barclays Low vol index 9LBCS0IK	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	04/07/2021	04/07/2022	19,756	4,362,303	220.809	0	27,609	0	14,031		14,031	(13,579)	0	0	0	0		0001
Barclays Low vol index 9LBCS0IX	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	06/07/2021	06/07/2022	16,743	3,758,604	224.4881	0	23,775	0	9,636		9,636	(14,139)	0	0	0	0		0001
Barclays Low vol index 9LBCS0GJ	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	10/07/2020	10/07/2021	7,880	1,609,398	204.2383	32,519	0	0	48,160		48,160	14,338	0	0	0	0		0001
Barclays Low vol index 9LBCS0HY	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	03/05/2021	03/07/2022	22,863	4,885,851	213.7012	0	38,638	0	47,585		47,585	8,947	0	0	0	0		0001
Barclays Low vol index 9LBCS0HA	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	12/07/2020	12/07/2021	8,670	1,795,744	207.1216	33,103	0	0	36,714		36,714	6,210	0	0	0	0		0001
Barclays Low vol index 9LBCS0IF	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	03/05/2021	03/07/2022	4,409	895,076	203.0111	0	21,472	0	36,447		36,447	14,975	0	0	0	0		0001
Barclays Low vol index 9LBCS0JW	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	09/07/2021	09/07/2022	23,293	5,066,693	217.52	0	100,393	0	55,512		55,512	(44,881)	0	0	0	0		0001
Barclays Low vol index 9LBCS0JH	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	07/07/2021	07/07/2022	67,563	14,572,353	215.6854	0	268,901	0	168,495		168,495	(100,406)	0	0	0	0		0001
Barclays Low vol index 9LBCS0GN	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	11/06/2020	11/05/2021	33,165	7,110,238	214.3898	55,513	0	0	12,486		12,486	(30,065)	0	0	0	0		0001
Barclays Low vol index 9LBCS0HG	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	01/07/2021	01/07/2022	77,201	16,571,967	214.66	0	161,265	0	88,108		88,108	(73,157)	0	0	0	0		0001
Barclays Low vol index 9LBCS0IY	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	06/07/2021	06/07/2022	51,170	11,272,244	220.2901	0	109,504	0	59,172		59,172	(50,332)	0	0	0	0		0001
Barclays Low vol index 9LBCS0JL	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	07/07/2021	07/07/2022	27,549	5,871,978	213.1467	0	137,745	0	93,466		93,466	(44,279)	0	0	0	0		0001
Barclays Low vol index 9LBCS0JX	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	09/07/2021	09/07/2022	5,323	1,152,110	216.44	0	25,231	0	14,379		14,379	(10,852)	0	0	0	0		0001
Barclays Low vol index 9LBCS0HH	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	01/07/2021	01/07/2022	6,301	1,339,026	212.51	0	16,358	0	11,468		11,468	(4,890)	0	0	0	0		0001
Barclays Low vol index 9LBCS0IQ	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	04/07/2021	04/07/2022	27,846	5,792,205	208.0085	0	135,873	0	141,072		141,072	5,199	0	0	0	0		0001
Barclays Low vol index 9LBCS0JT	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	09/07/2021	09/07/2022	81,490	17,961,211	220.41	0	268,917	0	136,335		136,335	(132,582)	0	0	0	0		0001
Barclays Low vol index 9LBCS0GV	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	11/06/2020	11/05/2021	2,716	552,880	203.5641	13,336	0	0	18,654		18,654	5,492	0	0	0	0		0001
Barclays Low vol index 9LBCS0HQ	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	02/05/2021	02/07/2022	5,633	1,190,437	211.3326	0	14,623	0	15,178		15,178	555	0	0	0	0		0001
Barclays Low vol index 9LBCS0JK	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	08/06/2021	08/04/2022	55,303	12,401,698	224.25	0	120,561	0	47,356		47,356	(73,204)	0	0	0	0		0001
Barclays Low vol index 9LBCS0HS	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	02/05/2021	02/07/2022	9,289	1,926,226	207.3663	0	35,651	0	45,019		45,019	9,368	0	0	0	0		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Barclays Low vol index 9LBCS0IO	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	04/07/2021	04/07/2022	9,341	1,966,150	210.486	0	36,245	0	34,898		34,898	(1,346)	0	0	0	0		0001
Barclays Low vol index 9LBCS0JM	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	08/06/2021	08/04/2022	77,339	17,012,260	219.97	0	253,672	0	121,735		121,735	(131,937)	0	0	0	0		0001
Barclays Low vol index 9LBCS0GE	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	10/07/2020	10/07/2021	38,605	8,152,619	211.1804	79,345	0	0	15,130		15,130	(54,499)	0	0	0	0		0001
Barclays Low vol index 9LBCS0GW	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	12/07/2020	12/07/2021	34,677	7,464,155	215.248	58,480	0	0	22,201		22,201	(22,644)	0	0	0	0		0001
Barclays Low vol index 9LBCS0HK	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	01/07/2021	01/07/2022	2,772	576,881	208.11	0	11,079	0	11,094		11,094	15	0	0	0	0		0001
Barclays Low vol index 9LBCS0JP	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	08/06/2021	08/04/2022	8,251	1,782,381	216.02	0	38,945	0	21,468		21,468	(17,476)	0	0	0	0		0001
Barclays Low vol index 9LBCS0JV	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	09/07/2021	09/07/2022	2,422	527,608	217.84	0	10,124	0	5,558		5,558	(4,566)	0	0	0	0		0001
Barclays Low vol index 9LBCS0HU	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	02/05/2021	02/07/2022	22,243	4,594,352	206.5527	0	92,242	0	119,746		119,746	27,504	0	0	0	0		0001
Barclays Low vol index 9LBCS0GH	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	10/07/2020	10/07/2021	2,320	475,000	204.7414	9,123	0	0	13,013		13,013	3,599	0	0	0	0		0001
Barclays Low vol index 9LBCS0HN	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	01/07/2021	01/07/2022	3,544	729,568	205.86	0	17,453	0	19,620		19,620	2,167	0	0	0	0		0001
Barclays Low vol index 9LBCS0JO	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	08/06/2021	08/04/2022	27,409	5,950,220	217.09	0	117,585	0	62,585		62,585	(54,999)	0	0	0	0		0001
Barclays Low vol index 9LBCS0JS	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	09/07/2021	09/07/2022	2,503	557,043	222.55	0	6,733	0	3,167		3,167	(3,566)	0	0	0	0		0001
Barclays Low vol index 9LBCS0GU	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	11/06/2020	11/05/2021	6,937	1,414,230	203.8676	33,122	0	0	45,653		45,653	13,073	0	0	0	0		0001
Barclays Low vol index 9LBCS0HZ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	03/05/2021	03/07/2022	52,279	11,066,638	211.6842	0	108,218	0	149,600		149,600	41,383	0	0	0	0		0001
Barclays Low vol index 9LBCS0JA	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	06/07/2021	06/07/2022	29,919	6,465,260	216.0921	0	96,638	0	64,052		64,052	(32,586)	0	0	0	0		0001
Barclays Low vol index 9LBCS0JY	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	09/07/2021	09/07/2022	308	66,436	215.7	0	1,558	0	905		905	(654)	0	0	0	0		0001
Barclays Low vol index 9LBCS0JF	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	07/07/2021	07/07/2022	3,250	714,729	219.9166	0	8,645	0	4,583		4,583	(4,062)	0	0	0	0		0001
Barclays Low vol index 9LBCS0GT	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	11/06/2020	11/05/2021	13,161	2,703,076	205.3853	54,510	0	0	68,326		68,326	15,737	0	0	0	0		0001
Barclays Low vol index 9LBCS0JU	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	09/07/2021	09/07/2022	16,684	3,641,450	218.26	0	67,070	0	36,411		36,411	(30,659)	0	0	0	0		0001
Barclays Low vol index 9LBCS0JB	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	06/07/2021	06/07/2022	70,273	15,037,937	213.9931	0	276,876	0	198,632		198,632	(78,243)	0	0	0	0		0001
Barclays Low vol index 9LBCS0HJ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	01/07/2021	01/07/2022	7,378	1,538,461	208.52	0	28,361	0	27,683		27,683	(678)	0	0	0	0		0001
Barclays Low vol index 9LBCS0IM	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	04/07/2021	04/07/2022	67,752	14,680,490	216.6798	0	142,860	0	101,154		101,154	(41,706)	0	0	0	0		0001

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Barclays Low vol index 9LBCS0IL	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	04/07/2021	04/07/2022	18,788	4,109,770	218.7444	0	32,199	0	19,610		19,610	(12,590)	0	0	0	0		0001
Barclays Low vol index 9LBCS0GS	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	11/06/2020	11/05/2021	4,712	970,159	205.8911	18,595	0	0	22,385		22,385	4,577	0	0	0	0		0001
Barclays Low vol index 9LBCS0HP	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	02/05/2021	02/07/2022	70,532	15,056,346	213.4683	0	147,412	0	131,119		131,119	(16,293)	0	0	0	0		0001
Barclays Low vol index 9LBCS0GO	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	11/06/2020	11/05/2021	94,586	20,086,879	212.3663	194,858	0	0	80,426		80,426	(80,519)	0	0	0	0		0001
Barclays Low vol index 9LBCS0HR	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	02/05/2021	02/07/2022	37,132	7,775,452	209.4003	0	116,929	0	135,324		135,324	18,396	0	0	0	0		0001
Barclays Low vol index 9LBCS0HW	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	02/05/2021	02/07/2022	4,422	905,281	204.7221	0	21,725	0	29,632		29,632	7,907	0	0	0	0		0001
Barclays Low vol index 9LBCS0HB	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	12/07/2020	12/07/2021	6,896	1,425,509	206.7153	27,375	0	0	31,227		31,227	5,870	0	0	0	0		0001
Barclays Low vol index 9LBCS0GF	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	10/07/2020	10/07/2021	93,351	19,338,220	207.156	289,425	0	0	300,879		300,879	15,662	0	0	0	0		0001
Barclays Low vol index 9LBCS0JE	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	07/07/2021	07/07/2022	56,819	12,615,648	222.0322	0	122,729	0	58,629		58,629	(64,100)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCS0DA	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int	07/14/2021	07/13/2022	19,360	5,425,834	280.26	0	122,853	0	55,976		55,976	(66,877)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCS0CS	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int	05/14/2021	05/12/2022	14,013	3,839,001	273.96	0	86,855	0	65,233		65,233	(21,623)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCS0CJ	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int	02/12/2021	02/13/2022	7,566	2,043,728	270.12	0	46,439	0	42,895		42,895	(3,544)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCS0CC	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int	01/14/2021	01/13/2022	29,083	7,769,523	267.15	0	186,072	0	212,386		212,386	26,314	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCS0BZ	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int	12/14/2020	12/13/2021	36,862	9,744,470	264.35	233,366	0	0	342,645		342,645	94,775	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCS0BX	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int	11/13/2020	11/11/2021	2,394	630,939	263.55	11,970,000	0	0	23,563		23,563	7,076	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCS0DG	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int	09/14/2021	09/14/2022	11,774	3,313,086	281.39	0	79,335	0	35,928		35,928	(43,407)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCS0CU	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int	05/20/2021	04/13/2022	11,590	3,175,428	273.98	0	74,519	0	50,196		50,196	(24,323)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCS0CW	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int	06/14/2021	06/13/2022	50,824	14,180,912	279.02	0	339,579	0	153,136		153,136	(186,443)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCS0CG	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int	01/19/2021	01/13/2022	10,739	2,868,924	267.15	0	64,016	0	78,424		78,424	14,408	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCS0CI	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int	02/12/2021	02/13/2022	23,491	6,345,389	270.12	0	155,290	0	133,180		133,180	(22,109)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCS0CM	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int	03/12/2021	03/13/2022	18,544	5,010,589	270.2	0	113,834	0	110,545		110,545	(3,289)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCS0DC	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int	08/13/2021	08/12/2022	98,455	27,735,758	281.71	0	663,183	0	266,957		266,957	(396,226)	0	0	0	0		0001

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SCHEDULE DB - PART A - SECTION 1

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

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Credit Suisse Balanced Trend 5 9CCSS0CO	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	04/14/2021	04/13/2022	51,261	14,044,489	273.98	0	336,319	0	222,009		222,009	(114,310)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0CV	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	05/20/2021	05/12/2022	11,738	3,215,742	273.96	0	78,403	0	54,642		54,642	(23,761)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0DF	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	09/14/2021	09/14/2022	101,742	28,629,181	281.39	0	685,555	0	310,463		310,463	(375,092)	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	55,347	14,954,759	270.2	0	359,109	0	329,937		329,937	(29,172)	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	1,637	426,619	260.61	0	8,185,000	0	20,874		20,874	7,181	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0DD	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	08/13/2021	08/12/2022	22,276	6,275,372	281.71	0	150,049	0	60,400		60,400	(89,648)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0CP	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	04/14/2021	04/13/2022	13,089	3,586,124	273.98	0	85,876	0	56,688		56,688	(29,188)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0BW	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	11/13/2020	11/11/2021	8,859	2,334,789	263.55	55,837	0	0	87,196		87,196	26,184	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0BT	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	10/14/2020	10/13/2021	6,479	1,688,492	260.61	40,429	0	0	82,616		82,616	28,420	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0CD	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	01/14/2021	01/13/2022	11,272	3,011,315	267.15	0	68,220	0	82,317		82,317	14,096	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0CA	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	12/14/2020	12/13/2021	14,530	3,841,006	264.35	72,650,000	0	0	135,061		135,061	37,358	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0CX	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	06/14/2021	06/13/2022	6,943	1,937,236	279.02	0	46,389	0	20,920		20,920	(25,470)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0CZ	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	07/14/2021	07/13/2022	265,401	74,381,284	280.26	0	1,780,922	0	767,360		767,360	(1,013,561)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0CR	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	05/14/2021	05/12/2022	52,927	14,499,881	273.96	0	346,763	0	246,383		246,383	(100,380)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0CF	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	01/19/2021	01/13/2022	12,205	3,260,566	267.15	0	76,947	0	89,130		89,130	12,183	0	0	0	0		0001
Global Balanced Index 9BSGS0CP	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale. O2RNE8IBXP4R0TD8PU41...	05/14/2021	04/28/2022	1,378	550,787	399.7	0	12,062	0	9,160		9,160	(2,902)	0	0	0	0		0001
Global Balanced Index 9BSGS0CA	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale. O2RNE8IBXP4R0TD8PU41...	03/05/2021	12/14/2021	1,224	488,560	399.15	0	9,829	0	5,520		5,520	(4,309)	0	0	0	0		0001
Global Balanced Index 9BSGS0AP	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale. O2RNE8IBXP4R0TD8PU41...	10/07/2020	10/07/2021	29,741	11,661,149	392.09	249,551	0	0	241,363		241,363	(148,877)	0	0	0	0		0001
Global Balanced Index 9BSGS0BA	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale. O2RNE8IBXP4R0TD8PU41...	11/06/2020	10/28/2021	3,070	1,193,340	388.71	37,239	0	0	35,204		35,204	(12,751)	0	0	0	0		0001
Global Balanced Index 9BSGS0DR	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale. O2RNE8IBXP4R0TD8PU41...	09/14/2021	09/14/2022	25,536	10,476,399	410.26	0	224,206	0	110,332		110,332	(113,874)	0	0	0	0		0001
Global Balanced Index 9BSGS0BK	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale. O2RNE8IBXP4R0TD8PU41...	12/14/2020	12/14/2021	16,067	6,413,143	399.15	137,245	0	0	72,457		72,457	(82,722)	0	0	0	0		0001
Global Balanced Index 9BSGS0DD	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale. O2RNE8IBXP4R0TD8PU41...	07/28/2021	07/28/2022	25,646	10,510,757	409.84	0	224,933	0	101,602		101,602	(123,331)	0	0	0	0		0001

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Global Balanced Index	9BSGS0CV Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	06/28/2021	06/28/2022	13,803	5,600,567	405.75	0	119,849	0	68,190		68,190	(51,659)	0	0	0	0		0001
Global Balanced Index	9BSGS0BP Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	01/21/2021	01/21/2022	3,556	1,449,106	407.51	0	31,008	0	7,608		7,608	(23,400)	0	0	0	0		0001
Global Balanced Index	9BSGS0CN Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	05/07/2021	05/06/2022	37,186	14,712,641	395.65	0	322,888	0	159,014		159,014	(163,874)	0	0	0	0		0001
Global Balanced Index	9BSGS0BY Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	03/05/2021	11/26/2021	816	324,123	397.21	0	7,164	0	4,190		4,190	(2,974)	0	0	0	0		0001
Global Balanced Index	9BSGS0CI Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	04/14/2021	04/14/2022	16,628	6,723,033	404.32	0	143,875	0	74,598		74,598	(69,277)	0	0	0	0		0001
Global Balanced Index	9BSGS0BX Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	03/05/2021	03/07/2022	25,876	10,352,988	400.1	0	221,499	0	147,041		147,041	(74,457)	0	0	0	0		0001
Global Balanced Index	9BSGS0DL Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	08/27/2021	08/26/2022	23,683	9,716,661	410.28	0	207,937	0	97,806		97,806	(110,131)	0	0	0	0		0001
Global Balanced Index	9BSGS0BD Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	11/20/2020	11/19/2021	6,224	2,470,555	396.94	52,874	0	0	31,813		31,813	(34,081)	0	0	0	0		0001
Global Balanced Index	9BSGS0DC Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	09/07/2021	09/07/2022	5,718	2,345,981	410.28	0	47,574	0	23,614		23,614	(23,960)	0	0	0	0		0001
Global Balanced Index	9BSGS0AY Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	11/06/2020	10/14/2021	6,281	2,479,488	394.76	55,084	0	0	35,516		35,516	(36,702)	0	0	0	0		0001
Global Balanced Index	9BSGS0BE Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	11/27/2020	11/26/2021	13,930	5,533,135	397.21	118,412	0	0	71,535		71,535	(74,820)	0	0	0	0		0001
Global Balanced Index	9BSGS0DS Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	09/21/2021	09/21/2022	25,916	10,562,843	407.58	0	227,105	0	135,321		135,321	(91,785)	0	0	0	0		0001
Global Balanced Index	9BSGS0CZ Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	07/07/2021	01/28/2022	1,111	449,166	404.29	0	11,377	0	3,626		3,626	(7,751)	0	0	0	0		0001
Global Balanced Index	9BSGS0CT Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	06/14/2021	06/14/2022	16,659	6,785,710	407.33	0	145,215	0	70,649		70,649	(74,566)	0	0	0	0		0001
Global Balanced Index	9BSGS0BT Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	02/05/2021	02/07/2022	18,573	7,562,554	407.18	0	161,841	0	46,847		46,847	(114,994)	0	0	0	0		0001
Global Balanced Index	9BSGS0CK Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	04/28/2021	04/28/2022	17,826	7,125,052	399.7	0	152,412	0	118,492		118,492	(33,920)	0	0	0	0		0001
Global Balanced Index	9BSGS0DA Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	07/07/2021	03/28/2022	4,243	1,711,159	403.29	0	49,304	0	19,664		19,664	(29,639)	0	0	0	0		0001
Global Balanced Index	9BSGS0DB Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	07/14/2021	07/14/2022	30,825	12,702,058	412.07	0	271,825	0	99,184		99,184	(172,641)	0	0	0	0		0001
Global Balanced Index	9BSGS0CW Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	07/07/2021	07/07/2022	40,942	16,828,800	411.04	0	360,137	0	139,611		139,611	(220,526)	0	0	0	0		0001
Global Balanced Index	9BSGS0BR Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	01/28/2021	10/21/2021	567	221,935	391.42	0	8,494	0	5,011		5,011	(3,483)	0	0	0	0		0001
Global Balanced Index	9BSGS0CU Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	06/21/2021	06/21/2022	16,455	6,662,136	404.87	0	142,569	0	85,158		85,158	(57,411)	0	0	0	0		0001
Global Balanced Index	9BSGS0BV Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	02/19/2021	02/18/2022	11,515	4,658,048	404.52	0	99,683	0	40,927		40,927	(58,756)	0	0	0	0		0001

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Global Balanced Index	9BSGS0BU Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	02/12/2021	02/14/2022	18,323	7,481,464	408.31	0	160,105	0	42,624		42,624	(117,481)	0	0	0	0		0001
Global Balanced Index	9BSGS0BG Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	11/27/2020	10/07/2021	127	49,795	392.09	1,336	0	0	1,031		1,031	(636)	0	0	0	0		0001
Global Balanced Index	9BSGS0DE Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	08/06/2021	08/05/2022	67,975	28,051,923	412.68	0	600,311	0	223,261		223,261	(377,050)	0	0	0	0		0001
Global Balanced Index	9BSGS0BH Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	11/27/2020	11/05/2021	410	162,381	396.05	3,608	0	0	2,172		2,172	(2,319)	0	0	0	0		0001
Global Balanced Index	9BSGS0CL Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	04/28/2021	04/14/2022	2,166	875,757	404.32	0	13,884	0	9,717		9,717	(4,167)	0	0	0	0		0001
Global Balanced Index	9BSGS0BS Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	01/28/2021	01/21/2022	8,654	3,526,592	407.51	0	61,790	0	18,515		18,515	(43,275)	0	0	0	0		0001
Global Balanced Index	9BSGS0BC Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	01/28/2021	01/28/2022	12,983	5,248,897	404.29	0	112,323	0	42,371		42,371	(69,952)	0	0	0	0		0001
Global Balanced Index	9BSGS0AV Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	10/21/2020	10/21/2021	12,180	4,767,496	391.42	102,028	0	0	107,636		107,636	(59,165)	0	0	0	0		0001
Global Balanced Index	9BSGS0CH Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	04/07/2021	04/07/2022	45,973	18,618,605	404.99	0	398,436	0	190,397		190,397	(208,039)	0	0	0	0		0001
Global Balanced Index	9BSGS0CG Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	03/26/2021	03/28/2022	10,336	4,168,405	403.29	0	89,203	0	47,903		47,903	(41,300)	0	0	0	0		0001
Global Balanced Index	9BSGS0AZ Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	11/06/2020	10/21/2021	2,377	930,405	391.42	25,054	0	0	21,006		21,006	(11,546)	0	0	0	0		0001
Global Balanced Index	9BSGS0DJ Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	08/13/2021	08/12/2022	30,643	12,687,734	414.05	0	271,520	0	92,700		92,700	(178,820)	0	0	0	0		0001
Global Balanced Index	9BSGS0CM Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	04/28/2021	04/21/2022	6,679	2,688,498	402.53	0	47,955	0	35,326		35,326	(12,629)	0	0	0	0		0001
Global Balanced Index	9BSGS0AX Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	11/06/2020	11/05/2021	21,548	8,534,085	396.05	182,630	0	0	114,161		114,161	(121,851)	0	0	0	0		0001
Global Balanced Index	9BSGS0AW Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	10/28/2020	10/28/2021	20,430	7,941,345	388.71	169,947	0	0	234,275		234,275	(84,857)	0	0	0	0		0001
Global Balanced Index	9BSGS0BJ Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	12/07/2020	12/07/2021	21,970	8,762,075	398.82	187,509	0	0	99,027		99,027	(115,387)	0	0	0	0		0001
Global Balanced Index	9BSGS0DC Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	09/07/2021	09/07/2022	4,305	1,727,166	401.2	0	51,617	0	26,923		26,923	(24,694)	0	0	0	0		0001
Global Balanced Index	9BSGS0BB Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	11/13/2020	11/12/2021	14,157	5,603,907	395.84	119,925	0	0	79,961		79,961	(77,796)	0	0	0	0		0001
Global Balanced Index	9BSGS0CY Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	07/07/2021	12/28/2021	705	283,156	401.64	0	8,150	0	2,583		2,583	(5,567)	0	0	0	0		0001
Global Balanced Index	9BSGS0CS Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	06/07/2021	06/07/2022	38,512	15,605,448	405.21	0	333,899	0	187,957		187,957	(145,942)	0	0	0	0		0001
Global Balanced Index	9BSGS0CD Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	03/05/2021	02/28/2022	9,760	3,884,968	398.05	0	92,232	0	64,372		64,372	(27,860)	0	0	0	0		0001
Global Balanced Index	9BSGS0DT Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	09/28/2021	09/28/2022	53,078	21,263,578	400.61	0	455,041	0	424,674		424,674	(30,367)	0	0	0	0		0001

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Global Balanced Index	9BSGS0BL Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale. O2RNE8IBXP4R0TD8PU41...	12/21/2020...	12/21/2021...	14,147	5,639,419	398.63	120,674	0	0	70,069		70,069	(71,338)	0	0	0	0		0001
Global Balanced Index	9BSGS0AU Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale. O2RNE8IBXP4R0TD8PU41...	10/14/2020...	10/14/2021...	9,152	3,612,844	394.76	77,318	0	0	51,749		51,749	(53,478)	0	0	0	0		0001
Global Balanced Index	9BSGS0CC Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale. O2RNE8IBXP4R0TD8PU41...	05/14/2021...	05/13/2022...	14,897	5,966,100	400.49	0	127,667	0	96,548		96,548	(31,119)	0	0	0	0		0001
Global Balanced Index	9BSGS0CJ Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale. O2RNE8IBXP4R0TD8PU41...	04/21/2021...	04/21/2022...	6,307	2,538,757	402.53	0	54,328	0	33,358		33,358	(20,970)	0	0	0	0		0001
Global Balanced Index	9BSGS0BM Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale. O2RNE8IBXP4R0TD8PU41...	12/28/2020...	12/28/2021...	6,473	2,599,816	401.64	55,900	0	0	23,712		23,712	(31,802)	0	0	0	0		0001
Global Balanced Index	9BSGS0BO Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale. O2RNE8IBXP4R0TD8PU41...	01/14/2021...	01/14/2022...	15,505	6,315,031	407.29	0	135,138	0	32,134		32,134	(103,004)	0	0	0	0		0001
Global Balanced Index	9BSGS0DM Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale. O2RNE8IBXP4R0TD8PU41...	09/07/2021...	09/07/2022...	79,808	32,689,357	409.6	0	702,824	0	354,903		354,903	(347,922)	0	0	0	0		0001
Global Balanced Index	9BSGS0CX Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale. O2RNE8IBXP4R0TD8PU41...	07/07/2021...	12/21/2021...	444	176,992	398.63	0	6,065	0	2,199		2,199	(3,866)	0	0	0	0		0001
Global Balanced Index	9BSGS0DC Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale. O2RNE8IBXP4R0TD8PU41...	07/21/2021...	07/21/2022...	18,513	7,558,673	408.29	0	161,756	0	80,567		80,567	(81,189)	0	0	0	0		0001
Global Balanced Index	9BSGS0BI Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale. O2RNE8IBXP4R0TD8PU41...	11/27/2020...	11/19/2021...	7,038	2,793,664	396.94	60,105	0	0	35,973		35,973	(38,538)	0	0	0	0		0001
Global Balanced Index	9BSGS0BW Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale. O2RNE8IBXP4R0TD8PU41...	02/26/2021...	02/28/2022...	10,085	4,014,334	398.05	0	85,903	0	66,516		66,516	(19,387)	0	0	0	0		0001
Global Balanced Index	9BSGS0CB Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale. O2RNE8IBXP4R0TD8PU41...	03/05/2021...	12/21/2021...	1,135	452,445	398.63	0	9,511	0	5,622		5,622	(3,890)	0	0	0	0		0001
Global Balanced Index	9BSGS0DK Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale. O2RNE8IBXP4R0TD8PU41...	08/20/2021...	08/19/2022...	21,769	9,018,244	414.27	0	192,991	0	66,162		66,162	(126,828)	0	0	0	0		0001
Global Balanced Index	9BSGS0BC Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale. O2RNE8IBXP4R0TD8PU41...	11/13/2020...	10/21/2021...	293	114,686	391.42	3,035	0	0	2,589		2,589	(1,423)	0	0	0	0		0001
Global Balanced Index	9BSGS0CR Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale. O2RNE8IBXP4R0TD8PU41...	05/28/2021...	05/27/2022...	15,635	6,307,472	403.42	0	134,983	0	84,625		84,625	(50,359)	0	0	0	0		0001
Global Balanced Index	9BSGS0CC Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale. O2RNE8IBXP4R0TD8PU41...	03/05/2021...	12/28/2021...	2,198	882,805	401.64	0	15,584	0	8,052		8,052	(7,532)	0	0	0	0		0001
Global Balanced Index	9BSGS0DP Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale. O2RNE8IBXP4R0TD8PU41...	09/07/2021...	09/07/2022...	5,481	2,270,614	414.27	0	36,229	0	16,658		16,658	(19,571)	0	0	0	0		0001
Global Balanced Index	9BSGS0CE Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale. O2RNE8IBXP4R0TD8PU41...	03/12/2021...	03/14/2022...	13,140	5,280,966	401.9	0	113,004	0	65,517		65,517	(47,487)	0	0	0	0		0001
Global Balanced Index	9BSGS0BN Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale. O2RNE8IBXP4R0TD8PU41...	01/07/2021...	01/07/2022...	20,037	8,102,562	404.38	0	173,394	0	56,531		56,531	(116,863)	0	0	0	0		0001
Global Balanced Index	9BSGS0CC Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale. O2RNE8IBXP4R0TD8PU41...	05/21/2021...	05/20/2022...	11,906	4,776,687	401.2	0	102,220	0	74,458		74,458	(27,762)	0	0	0	0		0001
Global Balanced Index	9BSGS0BZ Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale. O2RNE8IBXP4R0TD8PU41...	03/05/2021...	12/07/2021...	685	273,192	398.82	0	5,555	0	3,088		3,088	(2,468)	0	0	0	0		0001
Global Balanced Index	9BSGS0CF Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale. O2RNE8IBXP4R0TD8PU41...	03/19/2021...	03/21/2022...	16,000	6,419,680	401.23	0	137,382	0	86,219		86,219	(51,163)	0	0	0	0		0001

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SCHEDULE DB - PART A - SECTION 1

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

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HSI Hang Seng Option 9HCTS0AA	Fixed Annuity Hedge	N/A	Equity/ Index	Citigroup..... 5493008GOWFH1UU8231...	12/14/2020...	12/14/2021...	19	501,401	26390	95,000	0	0	4,839		4,839	(33,835)	0	0	0	0		0001
HSI Hang Seng Option 9HMS0AG	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	11/13/2020...	11/12/2021...	18	470,823	26157	90,000	0	0	2,630		2,630	(35,142)	0	0	0	0		0001
HSI Hang Seng Option 9HRBS0AC	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11....	10/14/2020...	10/14/2021...	21	518,009	24667	105,000	0	0	7,674		7,674	(55,098)	0	0	0	0		0001
MSCI EM FLEX OPTION 9MXFS0AC	Fixed Annuity Hedge	N/A	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54...	06/21/2021...	06/21/2022...	28	37,815	1351	0	286,056	0	132,260		132,260	(153,796)	0	0	0	0		0001
MSCI EM FLEX OPTION 9MXFS0AA	Fixed Annuity Hedge	N/A	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54...	05/21/2021...	05/20/2022...	33	43,891	1330	0	310,781	0	161,870		161,870	(148,911)	0	0	0	0		0001
MSCI Emerging Markets 9MMS0AI	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	01/21/2021...	01/21/2022...	2,949	4,146,500	1406	0	371,232	0	26,948		26,948	(344,284)	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...	2,625	3,753,829	1430	0	339,469	0	26,022		26,022	(313,448)	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...	3,193	3,633,347	1138	15,965,000	0	0	376,327		376,327	(245,731)	0	0	0	0		0001
MSCI Emerging Markets 9MCSS0AO	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868....	08/20/2021...	08/19/2022...	3,449	4,210,470	1221	0	330,933	0	402,597		402,597	71,664	0	0	0	0		0001
MSCI Emerging Markets 9MMS0AK	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	04/21/2021...	04/21/2022...	2,857	3,819,409	1337	0	292,105	0	118,322		118,322	(173,783)	0	0	0	0		0001
MSCI Emerging Markets 9MMS0AM	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	09/21/2021...	09/21/2022...	3,079	3,883,881	1261	0	344,837	0	308,429		308,429	(36,408)	0	0	0	0		0001
MSCI Emerging Markets 9MWS0AA	Fixed Annuity Hedge	N/A	Equity/ Index	Wells Fargo..... KB1H1DSPRFMYMCUFXT09.	07/21/2021...	07/21/2022...	3,613	4,740,798	1312	0	354,300	0	241,149		241,149	(113,151)	0	0	0	0		0001
MSCI Emerging Markets 9MMS0AG	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	12/21/2020...	12/21/2021...	3,705	4,657,222	1257	18,525,000	0	0	175,257		175,257	(276,854)	0	0	0	0		0001
MSCI Emerging Markets 9MMS0AE	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	11/20/2020...	11/19/2021...	2,978	3,601,176	1209	14,890,000	0	0	200,908		200,908	(238,372)	0	0	0	0		0001
MSCI Emerging Markets 9MRBS0AE	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11....	03/19/2021...	03/21/2022...	2,801	3,744,489	1337	0	340,558	0	99,312		99,312	(241,247)	0	0	0	0		0001
Merrill Lynch GPA index 9GMLS0BU	Fixed Annuity Hedge	N/A	Equity/ Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80...	03/05/2021...	03/07/2022...	53,823	11,475,602	213.21	0	312,173	0	419,199		419,199	107,025	0	0	0	0		0001
Merrill Lynch GPA index 9GMLS0BY	Fixed Annuity Hedge	N/A	Equity/ Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80...	07/07/2021...	07/07/2022...	59,399	13,188,360	222.03	0	357,454	0	226,987		226,987	(130,467)	0	0	0	0		0001
Merrill Lynch GPA index 9GMLS0BO	Fixed Annuity Hedge	N/A	Equity/ Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80...	02/05/2021...	02/07/2022...	51,064	11,067,611	216.74	0	301,278	0	256,380		256,380	(44,898)	0	0	0	0		0001
Merrill Lynch GPA index 9GMLS0BT	Fixed Annuity Hedge	N/A	Equity/ Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80...	02/05/2021...	12/07/2021...	703	149,113	212.11	0	5,575	0	5,583		5,583	8	0	0	0	0		0001
Merrill Lynch GPA index 9GMLS0BW	Fixed Annuity Hedge	N/A	Equity/ Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80...	05/07/2021...	05/06/2022...	71,337	15,569,300	218.25	0	421,602	0	361,351		361,351	(60,250)	0	0	0	0		0001
Merrill Lynch GPA index 9GMLS0BZ	Fixed Annuity Hedge	N/A	Equity/ Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80...	08/06/2021...	08/05/2022...	59,483	13,277,795	223.22	0	359,872	0	213,263		213,263	(146,609)	0	0	0	0		0001
Merrill Lynch GPA index 9GMLS0BK	Fixed Annuity Hedge	N/A	Equity/ Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80...	10/07/2020...	10/07/2021...	66,262	13,793,098	208.16	373,718	0	0	770,606		770,606	231,684	0	0	0	0		0001

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Merrill Lynch GPA index 9GMLS0CF	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80...	09/07/2021...	09/07/2022	52,120	11,753,581	225.51	0	318,453	0	157,745		157,745	(160,708)	0	0	0	0		0001
Merrill Lynch GPA index 9GMLS0BV	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80...	04/07/2021...	04/07/2022	69,511	14,993,523	215.7	0	406,639	0	438,842		438,842	32,202	0	0	0	0		0001
Merrill Lynch GPA index 9GMLS0BS	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80...	02/05/2021...	10/07/2021	289	60,158	208.16	0	2,954	0	3,361		3,361	407	0	0	0	0		0001
Merrill Lynch GPA index 9GMLS0BN	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80...	01/07/2021...	01/07/2022	52,632	11,264,301	214.02	0	305,266	0	347,776		347,776	42,511	0	0	0	0		0001
Merrill Lynch GPA index 9GMLS0BX	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80...	06/07/2021...	06/07/2022	62,141	13,591,480	218.72	0	368,496	0	317,658		317,658	(50,838)	0	0	0	0		0001
Merrill Lynch GPA index 9GMLS0BM	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80...	12/07/2020...	12/07/2021	60,340	12,798,717	212.11	346,955	0	0	479,195		479,195	106,878	0	0	0	0		0001
Merrill Lynch GPA index 9GMLS0BL	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80...	11/06/2020...	11/05/2021	54,548	11,374,349	208.52	308,196	0	0	614,980		614,980	173,117	0	0	0	0		0001
PIMCO US Fundamental Balanced 9DMSS0BZ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	06/28/2021...	06/28/2022	6,814	1,985,531	291.39	0	41,497	0	37,441		37,441	(4,056)	0	0	0	0		0001
PIMCO US Fundamental Balanced 9DMSS0CA	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	07/07/2021...	07/07/2022	28,844	8,483,309	294.11	0	177,391	0	126,165		126,165	(51,225)	0	0	0	0		0001
PIMCO US Fundamental Balanced 9DMSS0CI	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	09/07/2021...	09/07/2022	37,753	11,304,003	299.42	0	236,334	0	115,461		115,461	(120,873)	0	0	0	0		0001
PIMCO US Fundamental Balanced 9DMSS0AU	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	11/20/2020...	11/19/2021	5,538	1,609,509	290.63	33,616	0	0	16,482		16,482	(25,453)	0	0	0	0		0001
PIMCO US Fundamental Balanced 9DMSS0BR	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	04/28/2021...	04/28/2022	7,570	2,171,152	286.81	0	45,344	0	56,365		56,365	11,021	0	0	0	0		0001
PIMCO US Fundamental Balanced 9DMSS0BC	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	01/21/2021...	01/21/2022	5,611	1,642,227	292.68	0	34,339	0	17,418		17,418	(16,921)	0	0	0	0		0001
PIMCO US Fundamental Balanced 9DMSS0BL	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	03/12/2021...	03/14/2022	7,317	2,083,882	284.8	0	43,536	0	61,332		61,332	17,795	0	0	0	0		0001
PIMCO US Fundamental Balanced 9DMSS0CF	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	08/13/2021...	08/12/2022	16,601	4,992,253	300.72	0	104,420	0	41,754		41,754	(62,667)	0	0	0	0		0001
PIMCO US Fundamental Balanced 9DMSS0BO	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	04/07/2021...	04/07/2022	22,568	6,440,230	285.37	0	134,505	0	184,976		184,976	50,471	0	0	0	0		0001
PIMCO US Fundamental Balanced 9DMSS0AV	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	11/27/2020...	11/26/2021	8,149	2,377,471	291.75	49,709	0	0	20,744		20,744	(36,501)	0	0	0	0		0001
PIMCO US Fundamental Balanced 9DMSS0BF	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	02/12/2021...	02/14/2022	9,444	2,754,720	291.69	0	57,608	0	36,842		36,842	(20,766)	0	0	0	0		0001
PIMCO US Fundamental Balanced 9DMSS0BX	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	06/14/2021...	06/14/2022	9,210	2,692,544	292.35	0	56,273	0	45,307		45,307	(10,966)	0	0	0	0		0001
PIMCO US Fundamental Balanced 9DMSS0BB	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	01/14/2021...	01/14/2022	5,085	1,487,769	292.58	0	31,069	0	15,465		15,465	(15,604)	0	0	0	0		0001
PIMCO US Fundamental Balanced 9DMSS0BT	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	05/14/2021...	05/13/2022	11,509	3,351,306	291.19	0	70,090	0	59,284		59,284	(10,806)	0	0	0	0		0001
PIMCO US Fundamental Balanced 9DMSS0AS	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	11/06/2020...	11/05/2021	7,997	2,305,375	288.28	48,222	0	0	33,467		33,467	(37,209)	0	0	0	0		0001

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SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
PIMCO US Fundamental Balanced 9DMSS0CH	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	08/27/2021...	08/26/2022...	14,066	4,211,220	299.39	0	88,053	0	41,893		41,893	(46,160)	0	0	0	0		0001
PIMCO US Fundamental Balanced 9DMSS0CJ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	09/14/2021...	09/14/2022...	17,880	5,325,916	297.87	0	111,392	0	64,048		64,048	(47,345)	0	0	0	0		0001
PIMCO US Fundamental Balanced 9DMSS0BP	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	04/14/2021...	04/14/2022...	8,505	2,430,389	285.76	0	50,775	0	68,011		68,011	17,236	0	0	0	0		0001
PIMCO US Fundamental Balanced 9DMSS0BU	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	05/21/2021...	05/20/2022...	5,103	1,484,718	290.95	0	31,026	0	27,243		27,243	(3,784)	0	0	0	0		0001
PIMCO US Fundamental Balanced 9DMSS0AW	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	12/07/2020...	12/07/2021...	8,926	2,609,338	292.33	54,538	0	0	22,333		22,333	(38,503)	0	0	0	0		0001
PIMCO US Fundamental Balanced 9DMSS0BY	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	06/21/2021...	06/21/2022...	9,963	2,895,746	290.65	0	60,475	0	57,717		57,717	(2,759)	0	0	0	0		0001
PIMCO US Fundamental Balanced 9DMSS0BD	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	01/28/2021...	01/28/2022...	4,135	1,203,244	290.99	0	25,141	0	16,583		16,583	(8,557)	0	0	0	0		0001
PIMCO US Fundamental Balanced 9DMSS0BK	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	03/05/2021...	03/07/2022...	17,695	5,049,622	285.37	0	105,462	0	140,020		140,020	34,558	0	0	0	0		0001
PIMCO US Fundamental Balanced 9DMSS0BV	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	05/28/2021...	05/27/2022...	9,167	2,670,164	291.28	0	55,827	0	48,071		48,071	(7,756)	0	0	0	0		0001
PIMCO US Fundamental Balanced 9DMSS0BJ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	02/26/2021...	02/28/2022...	8,036	2,291,465	285.15	0	47,895	0	64,300		64,300	16,405	0	0	0	0		0001
PIMCO US Fundamental Balanced 9DMSS0CC	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	07/21/2021...	07/21/2022...	9,986	2,950,763	295.49	0	61,713	0	39,569		39,569	(22,145)	0	0	0	0		0001
PIMCO US Fundamental Balanced 9DMSS0BE	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	02/05/2021...	02/07/2022...	8,588	2,501,427	291.27	0	52,301	0	34,454		34,454	(17,847)	0	0	0	0		0001
PIMCO US Fundamental Balanced 9DMSS0AP	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	10/14/2020...	10/14/2021...	6,336	1,838,074	290.1	38,415	0	0	14,366		14,366	(33,676)	0	0	0	0		0001
PIMCO US Fundamental Balanced 9DMSS0AR	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	10/28/2020...	10/28/2021...	10,193	2,896,749	284.19	60,546	0	0	77,342		77,342	(40,012)	0	0	0	0		0001
PIMCO US Fundamental Balanced 9DMSS0BM	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	03/19/2021...	03/21/2022...	7,340	2,083,239	283.82	0	43,526	0	67,200		67,200	23,674	0	0	0	0		0001
PIMCO US Fundamental Balanced 9DMSS0AT	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	11/13/2020...	11/12/2021...	5,661	1,646,558	290.86	34,419	0	0	15,195		15,195	(26,643)	0	0	0	0		0001
PIMCO US Fundamental Balanced 9DMSS0BS	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	05/07/2021...	05/06/2022...	28,305	8,086,172	285.68	0	172,944	0	127,312		127,312	(45,631)	0	0	0	0		0001
PIMCO US Fundamental Balanced 9DMSS0AZ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	12/28/2020...	12/28/2021...	2,819	825,770	292.93	17,252	0	0	7,384		7,384	(11,442)	0	0	0	0		0001
PIMCO US Fundamental Balanced 9DMSS0CE	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	08/06/2021...	08/05/2022...	44,316	13,184,010	297.5	0	275,646	0	150,271		150,271	(125,375)	0	0	0	0		0001
PIMCO US Fundamental Balanced 9DMSS0CG	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	08/20/2021...	08/19/2022...	10,375	3,124,846	301.19	0	65,259	0	25,391		25,391	(39,868)	0	0	0	0		0001
PIMCO US Fundamental Balanced 9DMSS0CK	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	09/21/2021...	09/21/2022...	23,218	6,850,935	295.07	0	143,255	0	107,342		107,342	(35,913)	0	0	0	0		0001
PIMCO US Fundamental Balanced 9DMSS0BG	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	02/19/2021...	02/18/2022...	7,354	2,128,615	289.45	0	44,492	0	37,658		37,658	(6,833)	0	0	0	0		0001

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
PIMCO US Fundamental Balanced 9DMSS0AX	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPF GFNF3BB653...	12/14/2020...	12/14/2021...	13,023	3,805,451	292.21	79,571	0	0	35,035		35,035	(55,228)	0	0	0	0		0001
PIMCO US Fundamental Balanced 9DMSS0BA	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPF GFNF3BB653...	01/07/2021...	01/07/2022...	11,816	3,474,849	294.08	0	72,668	0	27,396		27,396	(45,273)	0	0	0	0		0001
PIMCO US Fundamental Balanced 9DMSS0AQ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPF GFNF3BB653...	10/21/2020...	10/21/2021...	4,907	1,414,639	288.29	29,589	0	0	18,852		18,852	(23,931)	0	0	0	0		0001
PIMCO US Fundamental Balanced 9DMSS0AO	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPF GFNF3BB653...	10/07/2020...	10/07/2021...	30,354	8,756,218	288.47	183,035	0	0	101,745		101,745	(156,172)	0	0	0	0		0001
PIMCO US Fundamental Balanced 9DMSS0CD	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPF GFNF3BB653...	07/28/2021...	07/28/2022...	12,409	3,686,590	297.09	0	77,060	0	42,937		42,937	(34,122)	0	0	0	0		0001
PIMCO US Fundamental Balanced 9DMSS0BW	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPF GFNF3BB653...	06/07/2021...	06/07/2022...	22,165	6,465,309	291.69	0	135,207	0	114,329		114,329	(20,878)	0	0	0	0		0001
PIMCO US Fundamental Balanced 9DMSS0BQ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPF GFNF3BB653...	04/21/2021...	04/21/2022...	7,714	2,223,329	288.22	0	46,438	0	50,318		50,318	3,880	0	0	0	0		0001
PIMCO US Fundamental Balanced 9DMSS0AY	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPF GFNF3BB653...	12/21/2020...	12/21/2021...	8,314	2,428,270	292.07	50,715	0	0	23,962		23,962	(34,703)	0	0	0	0		0001
PIMCO US Fundamental Balanced 9DMSS0BN	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPF GFNF3BB653...	03/26/2021...	03/28/2022...	8,444	2,406,624	285.01	0	50,326	0	70,589		70,589	20,262	0	0	0	0		0001
PIMCO US Fundamental Balanced 9DMSS0CL	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPF GFNF3BB653...	09/28/2021...	09/28/2022...	34,851	10,196,706	292.58	0	212,940	0	198,905		198,905	(14,034)	0	0	0	0		0001
PIMCO US Fundamental Balanced 9DMSS0BI	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPF GFNF3BB653...	02/19/2021...	10/28/2021...	1,567	445,326	284.19	0	13,743	0	11,890		11,890	(1,853)	0	0	0	0		0001
PIMCO US Fundamental Balanced 9DMSS0CB	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPF GFNF3BB653...	07/14/2021...	07/14/2022...	16,401	4,831,571	294.59	0	101,030	0	69,617		69,617	(31,413)	0	0	0	0		0001
Russell 2000 FLEX Call Option 9RWXS0AQ	Fixed Annuity Hedge	N/A	Equity/Index	CBOE... 529900RLNSGA90UPEH54...	06/28/2021...	06/28/2022...	23	53,414	2322	0	434,764	0	273,666		273,666	(161,099)	0	0	0	0		0001
Russell 2000 FLEX Call Option 9RXFS0AS	Fixed Annuity Hedge	N/A	Equity/Index	CBOE... 529900RLNSGA90UPEH54...	09/07/2021...	09/07/2022...	26	59,166	2276	0	519,480	0	425,828		425,828	(93,652)	0	0	0	0		0001
Russell 2000 FLEX Call Option 9RXFS0AE	Fixed Annuity Hedge	N/A	Equity/Index	CBOE... 529900RLNSGA90UPEH54...	04/21/2021...	04/21/2022...	22	49,272	2240	0	428,896	0	298,804		298,804	(130,092)	0	0	0	0		0001
Russell 2000 FLEX Call Option 9RXFS0AK	Fixed Annuity Hedge	N/A	Equity/Index	CBOE... 529900RLNSGA90UPEH54...	06/07/2021...	06/07/2022...	27	62,618	2319	0	500,333	0	306,957		306,957	(193,375)	0	0	0	0		0001
Russell 2000 FLEX Call Option 9RXFS0AO	Fixed Annuity Hedge	N/A	Equity/Index	CBOE... 529900RLNSGA90UPEH54...	08/06/2021...	08/05/2022...	35	78,672	2248	0	664,335	0	582,637		582,637	(81,698)	0	0	0	0		0001
Russell 2000 FLEX Call Option 9RWXS0AU	Fixed Annuity Hedge	N/A	Equity/Index	CBOE... 529900RLNSGA90UPEH54...	07/14/2021...	07/14/2022...	32	70,476	2202	0	602,560	0	588,228		588,228	(14,332)	0	0	0	0		0001
Russell 2000 FLEX Call Option 9RWXS0AS	Fixed Annuity Hedge	N/A	Equity/Index	CBOE... 529900RLNSGA90UPEH54...	06/28/2021...	06/28/2022...	36	83,604	2322	0	680,500	0	428,346		428,346	(252,154)	0	0	0	0		0001
Russell 2000 FLEX Call Option 9RWXS0AM	Fixed Annuity Hedge	N/A	Equity/Index	CBOE... 529900RLNSGA90UPEH54...	06/14/2021...	06/14/2022...	35	81,415	2326	0	662,378	0	395,448		395,448	(266,931)	0	0	0	0		0001
Russell 2000 FLEX Call Option 9RWXS0AC	Fixed Annuity Hedge	N/A	Equity/Index	CBOE... 529900RLNSGA90UPEH54...	04/07/2021...	04/07/2022...	30	66,692	2223	0	587,799	0	418,207		418,207	(169,592)	0	0	0	0		0001
Russell 2000 FLEX Call Option 9RXFS0AM	Fixed Annuity Hedge	N/A	Equity/Index	CBOE... 529900RLNSGA90UPEH54...	06/21/2021...	06/21/2022...	29	66,297	2286	0	541,349	0	385,836		385,836	(155,513)	0	0	0	0		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Russell 2000 FLEX Call Option 9RXFS0AI	Fixed Annuity Hedge	N/A	Equity/Index	CBOE..... 529900RLNSGA90UPEH54....	05/21/2021...	05/20/2022....	23	50,951	2215.....	.....0	444,811	.....0	365,629		365,629	.....(79,182)	.....0	.....0	.....0	.....0	.....0	0001.....
Russell 2000 FLEX Call Option 9RXFS0AQ	Fixed Annuity Hedge	N/A	Equity/Index	CBOE..... 529900RLNSGA90UPEH54....	08/20/2021....	08/19/2022....	22	47,687	2168.....	.....0	401,709	.....0	473,236		473,236	.....71,528	.....0	.....0	.....0	.....0	.....0	0001.....
Russell 2000 FLEX Call Option 9RWXS0AA	Fixed Annuity Hedge	N/A	Equity/Index	CBOE..... 529900RLNSGA90UPEH54....	03/19/2021....	03/21/2022....	25	57,189	2288.....	.....0	566,796	.....0	251,296		251,296	.....(315,500)	.....0	.....0	.....0	.....0	.....0	0001.....
Russell 2000 FLEX Call Option 9RXFS0AA	Fixed Annuity Hedge	N/A	Equity/Index	CBOE..... 529900RLNSGA90UPEH54....	04/14/2021....	04/14/2022....	40	89,909	2248.....	.....0	789,152	.....0	516,263		516,263	.....(272,889)	.....0	.....0	.....0	.....0	.....0	0001.....
Russell 2000 FLEX Call Option 9RWXS0AY	Fixed Annuity Hedge	N/A	Equity/Index	CBOE..... 529900RLNSGA90UPEH54....	09/14/2021....	09/14/2022....	36	79,560	2210.....	.....0	721,356	.....0	716,283		716,283	.....(5,073)	.....0	.....0	.....0	.....0	.....0	0001.....
Russell 2000 FLEX Call Option 9RXFS0AG	Fixed Annuity Hedge	N/A	Equity/Index	CBOE..... 529900RLNSGA90UPEH54....	05/07/2021....	05/06/2022....	30	68,149	2272.....	.....0	569,953	.....0	374,856		374,856	.....(195,097)	.....0	.....0	.....0	.....0	.....0	0001.....
Russell 2000 FLEX Call Option 9RWXS0AE	Fixed Annuity Hedge	N/A	Equity/Index	CBOE..... 529900RLNSGA90UPEH54....	04/28/2021....	04/28/2022....	23	52,996	2304.....	.....0	461,221	.....0	245,869		245,869	.....(215,352)	.....0	.....0	.....0	.....0	.....0	0001.....
Russell 2000 FLEX Call Option 9RWXS0AW	Fixed Annuity Hedge	N/A	Equity/Index	CBOE..... 529900RLNSGA90UPEH54....	07/14/2021....	07/14/2022....	37	81,487	2202.....	.....0	696,710	.....0	680,139		680,139	.....(16,571)	.....0	.....0	.....0	.....0	.....0	0001.....
Russell 2000 FLEX Call Option 9RXFS0AC	Fixed Annuity Hedge	N/A	Equity/Index	CBOE..... 529900RLNSGA90UPEH54....	04/14/2021....	04/14/2022....	30	67,432	2248.....	.....0	591,864	.....0	387,197		387,197	.....(204,667)	.....0	.....0	.....0	.....0	.....0	0001.....
Russell 2000 FLEX Call Option 9RWXS0AK	Fixed Annuity Hedge	N/A	Equity/Index	CBOE..... 529900RLNSGA90UPEH54....	05/28/2021....	05/27/2022....	39	88,490	2269.....	.....0	712,346	.....0	520,045		520,045	.....(192,301)	.....0	.....0	.....0	.....0	.....0	0001.....
Russell 2000 FLEX Call Option 9RWXS0AI	Fixed Annuity Hedge	N/A	Equity/Index	CBOE..... 529900RLNSGA90UPEH54....	05/28/2021....	05/27/2022....	25	56,724	2269.....	.....0	456,632	.....0	333,362		333,362	.....(123,270)	.....0	.....0	.....0	.....0	.....0	0001.....
Russell 2000 FLEX Call Option 9RWXS0AG	Fixed Annuity Hedge	N/A	Equity/Index	CBOE..... 529900RLNSGA90UPEH54....	04/28/2021....	04/28/2022....	41	94,471	2304.....	.....0	822,177	.....0	438,288		438,288	.....(383,889)	.....0	.....0	.....0	.....0	.....0	0001.....
Russell 2000 FLEX Call Option 9RWXS0AO	Fixed Annuity Hedge	N/A	Equity/Index	CBOE..... 529900RLNSGA90UPEH54....	06/14/2021....	06/14/2022....	30	69,785	2326.....	.....0	567,753	.....0	338,955		338,955	.....(228,798)	.....0	.....0	.....0	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RSGS0BE	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	12/14/2020....	12/14/2021....	3,483	6,665,974	1914.....	.....17,415,000	.....0	.....0	1,095,632		1,095,632	.....295,948	.....0	.....0	.....0	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RCSS0BY	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868....	02/12/2021....	02/14/2022....	1,450	3,319,572	2289.....	.....0	345,900	.....0	123,222		123,222	.....(222,678)	.....0	.....0	.....0	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RMSS0CY	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653....	01/28/2021....	01/28/2022....	2,676	5,637,288	2107.....	.....0	610,450	.....0	488,178		488,178	.....(122,272)	.....0	.....0	.....0	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RMSS0CI	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653....	11/13/2020....	11/12/2021....	3,260	5,685,570	1744.....	.....16,300,000	.....0	.....0	1,516,003		1,516,003	.....427,132	.....0	.....0	.....0	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RMSS0CG	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653....	11/06/2020....	11/05/2021....	4,593	7,551,627	1644.....	.....22,965,000	.....0	.....0	2,580,089		2,580,089	.....711,161	.....0	.....0	.....0	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RMSS0CM	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653....	11/27/2020....	11/26/2021....	5,096	9,454,456	1855.....	.....25,480,000	.....0	.....0	1,841,871		1,841,871	.....508,008	.....0	.....0	.....0	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RUBS0AA	Fixed Annuity Hedge	N/A	Equity/Index	UBS..... 5493001KJTIIGC8Y1R12.....	05/14/2021....	05/13/2022....	3,724	8,284,522	2225.....	.....0	694,869	.....0	564,360		564,360	.....(130,509)	.....0	.....0	.....0	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RMSS0EC	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653....	09/28/2021....	09/28/2022....	2,273	5,068,290	2230.....	.....0	463,989	.....0	435,882		435,882	.....(28,107)	.....0	.....0	.....0	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RMSS0CU	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653....	01/07/2021....	01/07/2022....	2,127	4,460,085	2097.....0	424,4160	381,131		381,131(43,285)00000	0001.....

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Russell 2000 OTC Call Option 9RMSS0DE	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	02/26/2021	02/28/2022	5,875	12,931,169	2201	0	1,470,088	0	802,353		802,353	(667,736)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMSS0CA	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	10/07/2020	10/07/2021	4,345	6,999,969	1611	21,725,000	0	0	2,575,584		2,575,584	723,278	0	0	0	0		0001
Russell 2000 OTC Call Option 9RSGS0BK	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale	09/28/2021	09/28/2022	3,614	8,058,425	2230	0	737,728	0	693,038		693,038	(44,689)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RUBS0AC	Fixed Annuity Hedge	N/A	Equity/Index	UBS	05/14/2021	05/13/2022	3,100	6,896,353	2225	0	578,436	0	469,795		469,795	(108,641)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMSS0CW	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	01/21/2021	01/21/2022	1,643	3,518,353	2141	0	347,016	0	256,056		256,056	(90,960)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMSS0DA	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	01/28/2021	01/28/2022	3,365	7,088,743	2107	0	767,625	0	613,871		613,871	(153,754)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RCSS0BQ	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	01/14/2021	01/14/2022	2,695	5,808,668	2155	0	567,058	0	386,371		386,371	(180,687)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RCSS0BU	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	02/12/2021	02/14/2022	2,883	6,600,225	2289	0	687,745	0	245,000		245,000	(442,745)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RBCS0EM	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	03/26/2021	03/28/2022	2,749	6,106,849	2221	0	577,754	0	375,185		375,185	(202,569)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RBCS0EO	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	03/26/2021	03/28/2022	4,395	9,763,405	2221	0	923,692	0	599,832		599,832	(323,859)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RBCS0EI	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	11/13/2020	11/12/2021	5,593	9,754,416	1744	27,965,000	0	0	2,600,922		2,600,922	732,806	0	0	0	0		0001
Russell 2000 OTC Call Option 9RBCS0EK	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	11/27/2020	11/26/2021	2,721	5,048,190	1855	13,605,000	0	0	983,464		983,464	271,250	0	0	0	0		0001
Russell 2000 OTC Call Option 9RCSS0BW	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	02/12/2021	02/14/2022	2,229	5,102,983	2289	0	531,732	0	189,423		189,423	(342,309)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMSS0DM	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	07/07/2021	07/07/2022	2,160	4,866,156	2253	0	401,515	0	334,354		334,354	(67,161)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMSS0DC	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	02/05/2021	02/07/2022	2,007	4,482,293	2233	0	449,874	0	219,691		219,691	(230,183)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RSGS0BA	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale	10/21/2020	10/21/2021	3,728	5,978,892	1604	18,640,000	0	0	2,235,835		2,235,835	613,636	0	0	0	0		0001
Russell 2000 OTC Call Option 9RRBS0DO	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	08/27/2021	08/26/2022	1,760	4,007,784	2277	0	334,692	0	280,279		280,279	(54,413)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMSS0EA	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	09/14/2021	09/14/2022	2,508	5,542,655	2210	0	502,545	0	499,011		499,011	(3,534)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RSGS0AY	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale	10/14/2020	10/14/2021	4,822	7,819,596	1622	24,110,000	0	0	2,805,767		2,805,767	782,774	0	0	0	0		0001
Russell 2000 OTC Call Option 9RCSS0CA	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	02/19/2021	02/18/2022	1,518	3,440,835	2267	0	366,594	0	147,745		147,745	(218,849)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RSGS0BC	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale	12/07/2020	12/07/2021	3,263	6,171,149	1891	16,315,000	0	0	1,083,085		1,083,085	292,186	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMSS0DI	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	03/12/2021	03/14/2022	2,708	6,371,355	2353	0	631,056	0	190,152		190,152	(440,904)	0	0	0	0		0001

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SCHEDULE DB - PART A - SECTION 1
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Russell 2000 OTC Call Option 9RMSSOCO	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	12/21/2020...	12/21/2021...	2,653	5,227,285	1970	13,265,000	0	0	714,146		714,146	190,103	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMSSOCE	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	10/28/2020...	10/28/2021...	4,000	6,173,120	1543	20,000,000	0	0	2,641,723		2,641,723	700,801	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMSSODK	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	03/12/2021...	03/14/2022...	2,589	6,091,373	2353	0	603,325	0	181,796		181,796	(421,529)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMSSOCQ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	12/28/2020...	12/28/2021...	3,789	7,563,791	1996	18,945,000	0	0	950,469		950,469	249,334	0	0	0	0		0001
Russell 2000 OTC Call Option 9RCSS0BS	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYJLN8C3868...	01/14/2021...	01/14/2022...	3,322	7,160,073	2155	0	698,985	0	476,261		476,261	(222,724)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMSSODY	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	08/27/2021...	08/26/2022...	3,856	8,780,690	2277	0	733,280	0	614,066		614,066	(119,214)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMSSODQ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	07/28/2021...	07/28/2022...	2,385	5,306,530	2225	0	452,578	0	419,752		419,752	(32,826)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RSGS0AW	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale. O2RNE8IBXP4R0TD8PU41...	10/14/2020...	10/14/2021...	3,441	5,580,098	1622	17,205,000	0	0	2,002,208		2,002,208	558,591	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMSSOCK	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	11/20/2020...	11/19/2021...	3,522	6,287,967	1785	17,610,000	0	0	1,501,089		1,501,089	421,094	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMSSODS	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	07/28/2021...	07/28/2022...	3,701	8,234,577	2225	0	702,303	0	651,364		651,364	(50,939)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMSSOCS	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	12/28/2020...	12/28/2021...	2,922	5,833,043	1996	14,610,000	0	0	732,983		732,983	192,281	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMSSODU	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	08/13/2021...	08/12/2022...	2,644	5,877,903	2223	0	495,490	0	480,230		480,230	(15,260)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMSSODW	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	08/13/2021...	08/12/2022...	3,515	7,814,232	2223	0	658,717	0	638,430		638,430	(20,287)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMSSOCC	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	10/28/2020...	10/28/2021...	4,332	6,685,489	1543	21,660,000	0	0	2,860,987		2,860,987	758,968	0	0	0	0		0001
Russell 2000 OTC Call Option 9RSGS0BI	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale. O2RNE8IBXP4R0TD8PU41...	09/21/2021...	09/21/2022...	2,671	5,839,287	2186	0	544,672	0	573,261		573,261	28,589	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMSSODG	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	03/05/2021...	03/07/2022...	2,268	4,971,932	2192	0	513,985	0	327,826		327,826	(186,159)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMSSODO	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	07/21/2021...	07/21/2022...	2,374	5,303,611	2234	0	443,765	0	401,135		401,135	(42,630)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RSGS0BG	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale. O2RNE8IBXP4R0TD8PU41...	12/14/2020...	12/14/2021...	4,630	8,861,172	1914	23,150,000	0	0	1,456,439		1,456,439	393,408	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXF0FE	Fixed Annuity Hedge	N/A	Equity/Index	CBOE... 529900RLNSGA90UPEH54...	09/21/2021...	09/21/2022...	137	596,524	4354	0	4,467,981	0	4,196,684		4,196,684	(271,297)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXF0CS	Fixed Annuity Hedge	N/A	Equity/Index	CBOE... 529900RLNSGA90UPEH54...	07/21/2021...	07/21/2022...	48	209,217	4359	0	1,432,702	0	1,303,140		1,303,140	(129,562)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXF0CO	Fixed Annuity Hedge	N/A	Equity/Index	CBOE... 529900RLNSGA90UPEH54...	07/21/2021...	07/21/2022...	73	318,184	4359	0	2,178,901	0	1,981,859		1,981,859	(197,042)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXF0DK	Fixed Annuity Hedge	N/A	Equity/Index	CBOE... 529900RLNSGA90UPEH54...	07/21/2021...	07/21/2022...	65	283,315	4359	0	1,940,117	0	1,764,669		1,764,669	(175,449)	0	0	0	0		0001

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SCHEDULE DB - PART A - SECTION 1

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S&P 500 FLEX OPTION 9SXF50CM	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/21/2021	07/21/2022	54	235,369	4359	0	1,611,790	0	1,466,033		1,466,033	(145,757)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXF50FI	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/21/2021	09/21/2022	50	217,710	4354	0	1,630,650	0	1,531,636		1,531,636	(99,014)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SWXS0AA	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/28/2021	04/28/2022	12	50,201	4183	0	344,546	0	402,012		402,012	57,466	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXF50EM	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/20/2021	08/19/2022	47	208,758	4442	0	1,457,249	0	1,122,673		1,122,673	(334,576)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXF50FA	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/21/2021	09/21/2022	70	304,793	4354	0	2,282,910	0	2,144,291		2,144,291	(138,619)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXF50DA	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/21/2021	07/21/2022	159	693,032	4359	0	4,745,826	0	4,316,652		4,316,652	(429,174)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SWXS0AQ	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/14/2021	07/14/2022	15	65,615	4374	0	437,970	0	387,718		387,718	(50,252)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXF50EC	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/20/2021	08/19/2022	86	381,984	4442	0	2,666,456	0	2,054,253		2,054,253	(612,203)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXF50BT	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/21/2021	06/21/2022	81	342,208	4225	0	2,290,844	0	2,758,514		2,758,514	467,669	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXF50EO	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/20/2021	08/19/2022	54	239,850	4442	0	1,674,286	0	1,289,880		1,289,880	(384,407)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXF50CL	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/21/2021	07/21/2022	6	27,198	4533	0	121,374	0	105,186		105,186	(16,188)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SWXS0AK	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/14/2021	06/14/2022	6	25,552	4259	0	165,947	0	188,180		188,180	22,233	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXF50AZ	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/21/2021	05/20/2022	53	220,261	4156	0	1,574,662	0	1,951,220		1,951,220	376,558	0	0	0	0		0001
S&P 500 FLEX OPTION 9SWXS0AS	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/28/2021	07/28/2022	12	52,808	4401	0	360,286	0	300,803		300,803	(59,483)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXF50BP	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/21/2021	06/21/2022	73	308,410	4225	0	2,064,588	0	2,486,068		2,486,068	421,480	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXF50DY	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/20/2021	08/19/2022	61	270,942	4442	0	1,891,323	0	1,457,086		1,457,086	(434,237)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SWXS0AI	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/28/2021	05/27/2022	38	159,756	4204	0	1,051,236	0	1,288,949		1,288,949	237,713	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXF50CY	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/21/2021	07/21/2022	68	296,391	4359	0	2,029,661	0	1,846,115		1,846,115	(183,546)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXF50AD	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/07/2021	05/06/2022	50	211,630	4233	0	1,422,852	0	1,533,241		1,533,241	110,389	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXF50CW	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/21/2021	07/21/2022	186	810,716	4359	0	5,551,721	0	5,049,668		5,049,668	(502,053)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXF50DO	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/06/2021	08/05/2022	47	208,516	4437	0	1,379,466	0	1,102,115		1,102,115	(277,351)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXF50BB	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/07/2021	06/07/2022	20	84,530	4227	0	567,035	0	661,856		661,856	94,821	0	0	0	0		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 FLEX OPTION 9SXF50EQ	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/07/2021	09/07/2022	16	72,320	4520	0	492,496	0	330,208		330,208	(162,288)	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SXF50FC	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/21/2021	09/21/2022	61	265,606	4354	0	1,989,393	0	1,868,596		1,868,596	(120,797)	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SXF50DG	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/21/2021	07/21/2022	14	61,022	4359	0	417,871	0	380,083		380,083	(37,789)	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SWXS0AE	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/28/2021	04/28/2022	56	234,273	4183	0	1,607,883	0	1,876,056		1,876,056	268,173	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SXF50AN	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/21/2021	05/20/2022	57	236,884	4156	0	1,693,504	0	2,098,482		2,098,482	404,978	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SXF50DW	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/20/2021	08/19/2022	167	741,759	4442	0	5,177,885	0	3,989,072		3,989,072	(1,188,813)	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SXF50BF	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/07/2021	06/07/2022	48	202,873	4227	0	1,360,884	0	1,588,454		1,588,454	227,570	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SXF50BZ	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/21/2021	06/21/2022	68	287,286	4225	0	1,923,178	0	2,315,789		2,315,789	392,611	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SXF50CQ	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/21/2021	07/21/2022	50	217,935	4359	0	1,492,398	0	1,357,438		1,357,438	(134,960)	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SXF50DI	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/21/2021	07/21/2022	43	187,424	4359	0	1,283,462	0	1,167,396		1,167,396	(116,066)	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SXF50DQ	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/06/2021	08/05/2022	33	146,405	4437	0	968,561	0	773,826		773,826	(194,736)	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SWXS0AW	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/14/2021	09/14/2022	54	239,925	4443	0	1,774,709	0	1,357,099		1,357,099	(417,610)	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SWXS0AM	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/14/2021	07/14/2022	11	48,117	4374	0	321,178	0	284,327		284,327	(36,852)	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SWXS0AG	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/28/2021	04/28/2022	44	184,072	4183	0	1,263,336	0	1,474,044		1,474,044	210,708	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SXF50BJ	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/21/2021	06/21/2022	58	245,038	4225	0	1,640,358	0	1,975,232		1,975,232	334,874	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SXF50DM	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/06/2021	08/05/2022	17	75,421	4437	0	498,956	0	398,637		398,637	(100,318)	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SXF50ES	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/07/2021	09/07/2022	55	248,602	4520	0	1,692,955	0	1,135,089		1,135,089	(557,866)	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SXF50AH	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/07/2021	05/06/2022	64	270,886	4233	0	1,821,251	0	1,962,548		1,962,548	141,298	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SXF50CJ	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/21/2021	07/21/2022	86	374,847	4359	0	2,566,925	0	2,334,793		2,334,793	(232,132)	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SXF50AA	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/21/2021	04/21/2022	7	30,383	4340	0	137,015	0	158,952		158,952	21,937	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SXF50AV	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/21/2021	05/20/2022	78	324,157	4156	0	2,317,427	0	2,871,607		2,871,607	554,180	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SXF50BN	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/21/2021	06/21/2022	16	67,597	4225	0	452,512	0	544,892		544,892	92,379	0	0	0	0	0	0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 FLEX OPTION 9SXF50EE	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/20/2021	08/19/2022	62	275,384	4442	0	1,922,329	0	1,480,973		1,480,973	(441,356)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXF50AF	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/07/2021	05/06/2022	48	203,165	4233	0	1,365,938	0	1,471,911		1,471,911	105,973	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXF50EV	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/21/2021	09/21/2022	12	52,250	4354	0	403,272	0	367,593		367,593	(35,679)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXF50AR	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/21/2021	05/20/2022	99	411,430	4156	0	2,941,349	0	3,644,732		3,644,732	703,383	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXF50EW	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/21/2021	09/21/2022	64	278,668	4354	0	2,087,232	0	1,960,495		1,960,495	(126,737)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXF50CH	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/07/2021	07/07/2022	48	209,190	4358	0	2,020,800	0	1,268,252		1,268,252	(752,548)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXF50FK	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/21/2021	09/21/2022	49	213,355	4354	0	1,598,037	0	1,501,004		1,501,004	(97,033)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXF50DU	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/20/2021	08/19/2022	52	230,967	4442	0	1,612,276	0	1,242,106		1,242,106	(370,169)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXF50BD	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/07/2021	06/07/2022	51	215,553	4227	0	1,445,939	0	1,687,732		1,687,732	241,793	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXF50EI	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/20/2021	08/19/2022	76	337,567	4442	0	2,356,403	0	1,815,386		1,815,386	(541,017)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXF50AB	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/07/2021	05/06/2022	12	50,791	4233	0	341,484	0	367,978		367,978	26,493	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXF50BX	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/21/2021	06/21/2022	93	392,905	4225	0	2,630,229	0	3,167,182		3,167,182	536,953	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXF50EY	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/21/2021	09/21/2022	71	309,147	4354	0	2,315,523	0	2,174,924		2,174,924	(140,599)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXF50AX	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/21/2021	05/20/2022	84	349,092	4156	0	2,495,690	0	3,092,500		3,092,500	596,810	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXF50CD	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/21/2021	06/21/2022	56	236,588	4225	0	1,583,794	0	1,907,120		1,907,120	323,327	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXF50CB	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/21/2021	06/21/2022	63	266,162	4225	0	1,781,768	0	2,145,511		2,145,511	363,743	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXF50AK	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/21/2021	05/20/2022	14	58,182	4156	0	415,948	0	515,417		515,417	99,468	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXF50EK	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/20/2021	08/19/2022	176	781,734	4442	0	5,456,933	0	4,204,052		4,204,052	(1,252,881)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXF50FG	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/21/2021	09/21/2022	49	213,355	4354	0	1,598,037	0	1,501,004		1,501,004	(97,033)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXF50EA	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/20/2021	08/19/2022	62	275,384	4442	0	1,922,329	0	1,480,973		1,480,973	(441,356)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXF50AP	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/21/2021	05/20/2022	75	311,690	4156	0	2,228,295	0	2,761,161		2,761,161	532,866	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXF50BL	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/21/2021	06/21/2022	189	798,485	4225	0	5,345,304	0	6,436,532		6,436,532	1,091,228	0	0	0	0		0001

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 FLEX OPTION 9SWXS0AO	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/14/2021	07/14/2022	13	56,919	4378	0	376,454	0	332,928		332,928	(43,526)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXF0EU	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/21/2021	09/21/2022	7	31,699	4528	0	164,346	0	146,377		146,377	(17,969)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXF0EG	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/20/2021	08/19/2022	60	266,500	4442	0	1,860,318	0	1,433,200		1,433,200	(427,118)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SWXS0AU	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/28/2021	07/28/2022	42	184,827	4401	0	1,261,002	0	1,052,812		1,052,812	(208,190)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXF0BV	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/21/2021	06/21/2022	56	236,588	4225	0	1,583,794	0	1,907,120		1,907,120	323,327	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXF0DE	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/21/2021	07/21/2022	64	278,956	4359	0	1,910,269	0	1,737,520		1,737,520	(172,749)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXF0DC	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/21/2021	07/21/2022	50	217,935	4359	0	1,492,398	0	1,357,438		1,357,438	(134,960)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXF0CF	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/21/2021	06/21/2022	40	168,992	4225	0	1,131,281	0	1,362,229		1,362,229	230,948	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXF0AJ	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/21/2021	05/20/2022	7	30,255	4322	0	142,783	0	180,001		180,001	37,218	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXF0AT	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/21/2021	05/20/2022	64	265,975	4156	0	1,901,478	0	2,356,190		2,356,190	454,712	0	0	0	0		0001
S&P 500 FLEX OPTION 9SWXS0AC	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/28/2021	04/28/2022	62	259,374	4183	0	1,780,156	0	2,077,062		2,077,062	296,906	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXF0BR	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/21/2021	06/21/2022	56	236,588	4225	0	1,583,794	0	1,907,120		1,907,120	323,327	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0XO	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/14/2020	10/14/2021	2,112	7,368,071	3489	10,560,000	0	0	1,726,864		1,726,864	803,852	0	0	0	0		0001
S&P 500 OTC Call Option 9SUBS0BE	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJTIIGC8Y1R12	05/14/2021	05/13/2022	8,134	33,950,096	4174	0	2,329,009	0	2,857,288		2,857,288	528,279	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0ZK	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/21/2020	12/21/2021	1,371	5,065,735	3695	405,514	0	0	884,638		884,638	440,513	0	0	0	0		0001
S&P 500 OTC Call Option 9SUBS0BI	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJTIIGC8Y1R12	05/21/2021	05/20/2022	5,124	21,294,627	4156	0	1,513,527	0	1,886,425		1,886,425	372,898	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0CO	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	10/14/2020	10/14/2021	930	3,244,612	3489	4,650,000	0	0	760,263		760,263	353,929	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0YX	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/20/2020	11/19/2021	49,685	176,756,375	3558	248,425,000	0	0	37,802,663		37,802,663	17,776,965	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0HS	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYJLN8C3868	01/21/2021	01/21/2022	1,529	5,891,344	3853	0	458,929	0	803,130		803,130	344,200	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0OR	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPF6FN3BB653	04/14/2021	04/14/2022	5,630	23,221,836	4125	0	1,596,295	0	2,067,895		2,067,895	471,600	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS1AP	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/21/2021	04/21/2022	15,781	65,860,741	4173	0	4,466,020	0	5,324,298		5,324,298	858,278	0	0	0	0		0001
S&P 500 OTC Call Option 9SUBS0CD	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJTIIGC8Y1R12	09/07/2021	09/07/2022	3,429	15,499,183	4520	0	1,094,032	0	707,677		707,677	(386,356)	0	0	0	0		0001

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Carrying Value	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SSGSOCW	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale. O2RNE8IBXP4R0TD8PU41...	10/21/2020	10/21/2021	5,375	18,466,135	3436	26,875,000	0	0	4,682,481	4,682,481	2,108,745	0	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SRBSOIG	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	06/21/2021	06/21/2022	649	2,851,563	4394	0	122,564	0	151,936	151,936	29,372	0	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMSSOOV	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFQFN3BB653	04/14/2021	04/14/2022	5,473	22,574,264	4125	0	1,551,780	0	2,010,229	2,010,229	458,448	0	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCA0AU	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/05/2021	02/07/2022	760	2,953,991	3887	0	134,733	0	272,567	272,567	137,835	0	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMLSOSI	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80	11/20/2020	11/19/2021	10,987	39,086,692	3558	54,935,000	0	0	8,359,421	8,359,421	3,931,076	0	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMSSOOZ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFQFN3BB653	04/21/2021	04/21/2022	1,280	5,341,978	4173	0	362,240	0	431,855	431,855	69,615	0	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMSSOQB	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFQFN3BB653	07/07/2021	07/07/2022	4,125	17,977,286	4358	0	1,185,530	0	1,089,904	1,089,904	(95,626)	0	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SWFSOCT	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMUFXT09	07/21/2021	07/21/2022	57,531	250,759,794	4359	0	17,171,830	0	15,618,949	15,618,949	(1,552,881)	0	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SSGA0AT	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	09/16/2021	07/28/2022	1,817	7,995,963	4401	0	300,761	0	182,257	182,257	(118,504)	0	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMSSONE	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFQFN3BB653	02/19/2021	02/18/2022	5,897	23,037,869	3907	0	1,892,724	0	2,943,678	2,943,678	1,050,954	0	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMSSOKR	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFQFN3BB653	12/07/2020	12/07/2021	2,268	8,373,365	3692	11,340,000	0	0	1,453,028	1,453,028	727,571	0	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SWFSOAB	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMUFXT09	01/21/2021	01/21/2022	1,422	5,479,066	3853	0	423,131	0	746,926	746,926	323,795	0	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCSOXS	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/14/2020	10/14/2021	7,526	26,255,730	3489	37,630,000	0	0	6,153,588	6,153,588	2,864,484	0	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMSSOKC	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFQFN3BB653	11/13/2020	11/12/2021	5,947	21,320,887	3585	29,735,000	0	0	4,352,879	4,352,879	2,085,291	0	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCSOXQ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/14/2020	10/14/2021	7,793	27,187,205	3489	38,965,000	0	0	6,371,899	6,371,899	2,966,107	0	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SCTMOAJ	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup 5493008GOWFH1UU8231	06/21/2021	06/21/2022	640	2,703,866	4225	0	27,040	0	32,837	32,837	5,797	0	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SCTMOAD	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup 5493008GOWFH1UU8231	10/07/2020	10/07/2021	3,997	13,667,542	3419	113,454	0	0	587,995	587,995	269,819	0	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMSSOOL	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFQFN3BB653	04/07/2021	04/07/2022	4,925	20,093,754	4080	0	1,348,541	0	1,947,173	1,947,173	598,632	0	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SWFSOAF	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMUFXT09	01/28/2021	01/28/2022	1,341	5,078,877	3787	0	441,202	0	785,371	785,371	344,170	0	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMSSOKZ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFQFN3BB653	01/14/2021	01/14/2022	1,698	6,447,408	3797	0	511,144	0	965,136	965,136	453,992	0	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SSGA0AP	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	12/28/2020	12/28/2021	2,362	8,822,920	3735	377,613	0	0	1,072,765	1,072,765	672,901	0	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMSSMOAO	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFQFN3BB653	05/28/2021	05/27/2022	349	1,467,234	4204	0	27,438	0	36,450	36,450	9,012	0	0	0	0	0	0	0001

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SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SUBSOAK	Fixed Annuity Hedge	N/A	Equity/ Index	UBS..... 5493001KJTIIGC8Y1R12.....	12/21/2020	12/21/2021	12,200	45,078,024	3695	61,000,000	0	0	7,872,049		7,872,049	3,919,954	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SCSA0BM	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	05/14/2021	05/13/2022	385	1,606,932	4174	0	62,027	0	76,580		76,580	14,553	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SWFM0AC	Fixed Annuity Hedge	N/A	Equity/ Index	Wells Fargo..... KB1H1DSPRFMYMCUFXT09	03/12/2021	03/14/2022	764	3,012,712	3943	0	23,799	0	71,905		71,905	48,106	0	0	0	0	0	0001
S&P 500 OTC Call Option 9MSMOAM	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	03/26/2021	03/28/2022	341	1,355,318	3975	0	14,379	0	25,807		25,807	11,428	0	0	0	0	0	0001
S&P 500 OTC Call Option 9MSLS0TK	Fixed Annuity Hedge	N/A	Equity/ Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80...	05/21/2021	05/20/2022	16,881	70,155,073	4156	0	4,986,308	0	6,214,820		6,214,820	1,228,512	0	0	0	0	0	0001
S&P 500 OTC Call Option 9MSLS0SW	Fixed Annuity Hedge	N/A	Equity/ Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80...	12/07/2020	12/07/2021	3,646	13,460,886	3692	18,230,000	0	0	2,335,864		2,335,864	1,169,632	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCA0BB	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	09/14/2021	09/14/2022	685	3,043,489	4443	0	122,136	0	71,042		71,042	(51,094)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0YU	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	10/28/2020	10/28/2021	6,221	20,349,078	3271	31,105,000	0	0	6,446,403		6,446,403	2,667,033	0	0	0	0	0	0001
S&P 500 OTC Call Option 9MSMA0AB	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	10/28/2020	10/28/2021	2,438	7,974,771	3271	500,009	0	0	1,966,349		1,966,349	789,717	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SCTM0AF	Fixed Annuity Hedge	N/A	Equity/ Index	Citigroup..... 5493008GOWFH1UU8231...	10/28/2020	10/28/2021	537	1,756,543	3271	17,216	0	0	122,606		122,606	78,133	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SUBMOAE	Fixed Annuity Hedge	N/A	Equity/ Index	UBS..... 5493001KJTIIGC8Y1R12.....	04/14/2021	04/14/2022	610	2,516,043	4125	0	24,656	0	55,406		55,406	30,750	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SWFSOCL	Fixed Annuity Hedge	N/A	Equity/ Index	Wells Fargo..... KB1H1DSPRFMYMCUFXT09	06/28/2021	06/28/2022	9,236	39,628,074	4291	0	2,535,656	0	2,780,930		2,780,930	245,274	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SWFS0BD	Fixed Annuity Hedge	N/A	Equity/ Index	Wells Fargo..... KB1H1DSPRFMYMCUFXT09	03/19/2021	03/21/2022	8,223	32,177,421	3913	0	2,497,861	0	4,218,963		4,218,963	1,721,101	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SWFS0CH	Fixed Annuity Hedge	N/A	Equity/ Index	Wells Fargo..... KB1H1DSPRFMYMCUFXT09	06/21/2021	06/21/2022	7,086	29,936,862	4225	0	2,004,065	0	2,413,189		2,413,189	409,124	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SWFS0AL	Fixed Annuity Hedge	N/A	Equity/ Index	Wells Fargo..... KB1H1DSPRFMYMCUFXT09	02/12/2021	02/14/2022	1,593	6,271,322	3937	0	504,228	0	752,693		752,693	248,465	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCA0AX	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	03/26/2021	03/28/2022	2,190	8,704,243	3975	0	338,771	0	731,020		731,020	392,248	0	0	0	0	0	0001
S&P 500 OTC Call Option 9MSSS0OB	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	03/19/2021	03/21/2022	17,280	67,618,368	3913	0	5,249,063	0	8,865,824		8,865,824	3,616,762	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS1AZ	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	05/14/2021	05/13/2022	4,972	20,752,382	4174	0	1,423,633	0	1,746,550		1,746,550	322,916	0	0	0	0	0	0001
S&P 500 OTC Call Option 9MSSS0PV	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	05/28/2021	05/27/2022	5,133	21,579,697	4204	0	1,419,999	0	1,741,098		1,741,098	321,100	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCA0AT	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	09/16/2021	12/21/2021	10,531	38,911,203	3695	1,794,130	99,406	0	5,104,238		5,104,238	3,046,809	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SCSM0CH	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	08/06/2021	08/05/2022	2,170	9,627,248	4437	0	64,506	0	31,643		31,643	(32,863)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SSGS0DG	Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41...	12/21/2020	12/21/2021	11,855	43,803,277	3695	59,275,000	0	0	7,649,438		7,649,438	3,809,103	0	0	0	0	0	0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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 9SCTS0AU	Fixed Annuity Hedge	N/A	Equity/ Index	Citigroup..... 5493008GOWFH1UU8231...	11/06/2020...	11/05/2021...	6,777	23,783,475	3509.....	33,885,000	0	0	5,442,783		5,442,783	2,522,237	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSMOCC	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	12/28/2020...	12/28/2021...	524	1,957,329	3735.....	18,779	0	0	66,642		66,642	42,893	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSSOQT	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	09/07/2021...	09/07/2022...	4,524	20,448,616	4520.....	0	1,443,395	0	933,662		933,662	(509,733)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSMOCF	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	06/07/2021...	06/07/2022...	3,142	13,279,726	4227.....	0	124,832	0	142,517		142,517	17,685	0	0	0	0		0001
S&P 500 OTC Call Option 9GMLS0CE	Fixed Annuity Hedge	N/A	Equity/ Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80...	08/06/2021...	06/07/2022...	2,014	440,502	218.72.....	0	16,112	0	10,295		10,295	(5,817)	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0DO	Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41...	04/14/2021...	04/14/2022...	1,270	5,238,318	4125.....	0	360,088	0	466,470		466,470	106,382	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSSONQ	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	03/19/2021...	03/21/2022...	1,400	5,478,340	3913.....	0	425,614	0	718,296		718,296	292,682	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSSOPT	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	05/28/2021...	05/27/2022...	11,408	47,960,487	4204.....	0	3,155,922	0	3,869,560		3,869,560	713,638	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS1AV	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP57OUK5573....	05/14/2021...	05/13/2022...	7,970	33,265,585	4174.....	0	2,282,051	0	2,799,678		2,799,678	517,628	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0ZL	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP57OUK5573....	12/21/2020...	12/21/2021...	64,000	236,474,880	3695.....	320,000,000	0	0	41,295,996		41,295,996	20,563,693	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSMOBY	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	11/20/2020...	11/19/2021...	301	1,070,820	3558.....	13,063	0	0	62,071		62,071	38,320	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSSOLF	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	01/21/2021...	01/21/2022...	18,027	69,459,293	3853.....	0	5,364,129	0	9,468,947		9,468,947	4,104,818	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGA0AU	Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41...	08/06/2021...	08/05/2022...	722	3,203,167	4437.....	0	114,350	0	62,487		62,487	(51,864)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSSOLB	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	01/14/2021...	01/14/2022...	3,830	14,536,918	3796.....	0	1,156,395	0	2,181,989		2,181,989	1,025,593	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0DQ	Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41...	07/07/2021...	07/07/2022...	1,290	5,621,988	4358.....	0	370,748	0	340,843		340,843	(29,905)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSSOMY	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	02/19/2021...	02/18/2022...	17,318	67,656,404	3907.....	0	5,558,453	0	8,644,840		8,644,840	3,086,387	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSSONR	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	03/19/2021...	03/21/2022...	5,340	20,895,954	3913.....	0	1,622,106	0	2,739,786		2,739,786	1,117,680	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0YM	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP57OUK5573....	10/21/2020...	10/21/2021...	6,684	22,963,283	3436.....	33,420,000	0	0	5,822,829		5,822,829	2,622,298	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSSONO	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	03/05/2021...	03/07/2022...	7,417	28,495,669	3842.....	0	2,300,757	0	4,171,986		4,171,986	1,871,229	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0JL	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	08/20/2021...	08/19/2022...	48,902	217,206,546	4442.....	0	15,162,212	0	11,681,054		11,681,054	(3,481,158)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS1BD	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP57OUK5573....	05/21/2021...	05/20/2022...	46,269	192,287,486	4156.....	0	13,666,933	0	17,034,152		17,034,152	3,367,220	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0TM	Fixed Annuity Hedge	N/A	Equity/ Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80...	08/06/2021...	08/05/2022...	4,730	20,984,740	4437.....	0	1,388,271	0	1,109,150		1,109,150	(279,121)	0	0	0	0		0001

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SCSS0UE	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	08/13/2021	08/12/2022	609	2,721,012	4468	0	181,590	0	134,431		134,431	(47,159)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0ON	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFQFN3BB653...	04/07/2021	04/07/2022	6,030	24,602,099	4080	0	1,651,107	0	2,384,052		2,384,052	732,945	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0LZ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFQFN3BB653...	02/12/2021	02/14/2022	5,666	22,294,747	3935	0	1,799,710	0	2,686,164		2,686,164	886,454	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0SQ	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80...	11/27/2020	11/26/2021	7,725	28,106,254	3638	38,625,000	0	0	5,298,528		5,298,528	2,587,916	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCA0AW	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	02/19/2021	02/18/2022	8,886	34,715,025	3907	0	1,621,517	0	3,144,454		3,144,454	1,522,937	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0MO	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFQFN3BB653...	02/19/2021	02/18/2022	6,946	27,136,008	3907	0	2,229,415	0	3,467,321		3,467,321	1,237,905	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0PR	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFQFN3BB653...	05/28/2021	05/27/2022	5,582	23,467,342	4204	0	1,544,211	0	1,893,398		1,893,398	349,187	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0LT	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFQFN3BB653...	02/12/2021	02/14/2022	5,828	22,932,189	3935	0	1,851,166	0	2,762,966		2,762,966	911,799	0	0	0	0		0001
S&P 500 OTC Call Option 9SUBS0AG	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJTIIGC8Y1R12...	12/07/2020	12/07/2021	6,486	23,946,053	3692	32,430,000	0	0	4,155,352		4,155,352	2,080,700	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0MS	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFQFN3BB653...	02/19/2021	02/18/2022	7,003	27,358,690	3907	0	2,247,710	0	3,495,774		3,495,774	1,248,064	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0SO	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80...	11/27/2020	11/26/2021	6,790	24,704,396	3638	33,950,000	0	0	4,657,217		4,657,217	2,274,686	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFS0DV	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09...	09/28/2021	09/28/2022	3,166	13,780,427	4353	0	1,077,410	0	983,854		983,854	(93,556)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0XY	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	10/21/2020	10/21/2021	24,314	83,532,206	3436	121,570,000	0	0	21,181,367		21,181,367	9,538,980	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFS0AD	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09...	01/21/2021	01/21/2022	6,207	23,916,005	3853	0	1,846,960	0	3,260,318		3,260,318	1,413,358	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFS0DJ	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09...	09/21/2021	09/21/2022	5,014	21,831,909	4354	0	1,698,125	0	1,535,925		1,535,925	(162,200)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0NX	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFQFN3BB653...	03/19/2021	03/21/2022	6,730	26,335,163	3913	0	2,044,340	0	3,452,951		3,452,951	1,408,611	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0ZH	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	11/20/2020	11/19/2021	7,071	25,155,365	3558	35,355,000	0	0	5,379,946		5,379,946	2,529,957	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0ZZ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	12/21/2020	12/21/2021	11,669	43,116,021	3695	58,345,000	0	0	7,529,421		7,529,421	3,749,340	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0KV	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFQFN3BB653...	12/28/2020	12/28/2021	7,054	26,349,229	3735	35,270,000	0	0	4,319,280		4,319,280	2,191,189	0	0	0	0		0001
S&P 500 OTC Call Option 9SCTM0AE	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup 5493008GOWFH1UU8231...	10/21/2020	10/21/2021	493	1,693,731	3436	17,955	0	0	126,363		126,363	77,899	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0NI	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFQFN3BB653...	02/26/2021	02/28/2022	5,357	20,416,331	3811	0	1,762,730	0	3,128,440		3,128,440	1,365,710	0	0	0	0		0001
S&P 500 OTC Call Option 9SCTM0AP	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup 5493008GOWFH1UU8231...	08/27/2021	08/26/2022	361	1,627,883	4509	0	21,996	0	11,461		11,461	(10,535)	0	0	0	0		0001

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SMSS0KN	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	11/20/2020	11/19/2021	7,108	25,286,994	3558	35,540,000	0	0	5,408,098		5,408,098	2,543,196	0	0	0	0		0001
S&P 500 OTC Call Option 9GMLS0CA	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch	08/06/2021	10/07/2021	991	206,287	208.16	0	15,014	0	11,525		11,525	(3,489)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0NZ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	03/19/2021	03/21/2022	5,519	21,596,399	3913	0	1,676,480	0	2,831,625		2,831,625	1,155,145	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0IH	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	01/21/2021	01/21/2022	8,335	32,115,338	3853	0	2,480,169	0	4,378,081		4,378,081	1,897,912	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0IH	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	06/21/2021	06/21/2022	1,145	4,837,385	4225	0	324,585	0	389,938		389,938	65,353	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCA0AR	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	10/14/2020	10/14/2021	678	2,365,318	3489	120,392	0	0	375,527		375,527	187,378	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGA0AO	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale	12/14/2020	12/14/2021	855	3,118,604	3647	144,076	0	0	444,823		444,823	260,310	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0KH	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	11/20/2020	11/19/2021	7,516	26,738,471	3558	37,580,000	0	0	5,718,523		5,718,523	2,689,175	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSM0BW	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	11/06/2020	11/05/2021	5,511	19,340,524	3509	131,511	0	0	440,105		440,105	150,828	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0QJ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	08/13/2021	08/12/2022	6,915	30,896,220	4468	0	2,061,899	0	1,526,423		1,526,423	(535,475)	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFS0DP	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	09/21/2021	09/21/2022	5,100	22,206,369	4354	0	1,727,251	0	1,562,269		1,562,269	(164,982)	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0IM	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	09/14/2021	09/14/2022	1,838	8,166,326	4443	0	604,059	0	461,916		461,916	(142,142)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0JG	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	08/13/2021	08/12/2022	1,122	5,018,190	4473	0	331,433	0	244,906		244,906	(86,527)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0TC	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch	01/07/2021	01/07/2022	5,409	20,574,700	3804	0	1,548,308	0	3,018,372		3,018,372	1,470,063	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS1AT	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	04/21/2021	04/21/2022	17,365	72,471,438	4173	0	4,914,292	0	5,858,718		5,858,718	944,427	0	0	0	0		0001
S&P 500 OTC Call Option 9SUBM0AL	Fixed Annuity Hedge	N/A	Equity/Index	UBS	09/28/2021	09/28/2022	432	1,880,336	4353	0	36,139	0	40,519		40,519	4,379	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFS0CJ	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	06/28/2021	06/28/2022	9,925	42,584,304	4291	0	2,724,814	0	2,988,386		2,988,386	263,572	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFS0BN	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	05/21/2021	05/20/2022	16,229	67,445,452	4156	0	4,793,720	0	5,974,784		5,974,784	1,181,063	0	0	0	0		0001
S&P 500 OTC Call Option 9MSA0AD	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	09/21/2021	09/21/2022	8,511	37,058,511	4354	0	1,645,432	0	1,320,731		1,320,731	(324,701)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCA0BA	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	08/27/2021	08/26/2022	1,521	6,858,752	4509	0	246,980	0	102,121		102,121	(144,859)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0KJ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	11/20/2020	11/19/2021	10,562	37,574,737	3558	52,810,000	0	0	8,036,062		8,036,062	3,779,014	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0SY	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch	12/14/2020	12/14/2021	5,520	20,134,145	3647	27,600,000	0	0	3,783,098		3,783,098	1,837,808	0	0	0	0		0001

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SWFS0DF	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo..... KB1H1DSPRFMYMCUFXT09	09/21/2021...	09/21/2022...	42,412	184,669,906	4354	0	14,363,956	0	12,991,952		12,991,952	(1,372,004)	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFM0AB	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo..... KB1H1DSPRFMYMCUFXT09	03/05/2021...	03/07/2022...	4,207	16,163,042	3842	0	150,316	0	322,910		322,910	172,594	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFA0AA	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo..... KB1H1DSPRFMYMCUFXT09	06/28/2021...	06/28/2022...	1,805	7,744,551	4291	0	260,985	0	266,717		266,717	5,732	0	0	0	0		0001
S&P 500 OTC Call Option 9SCTM0AI	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup..... 5493008GOWFH1UU8231...	05/21/2021...	05/20/2022...	287	1,192,732	4156	0	13,967	0	25,719		25,719	11,752	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFS0AH	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo..... KB1H1DSPRFMYMCUFXT09	01/28/2021...	01/28/2022...	5,361	20,304,144	3787	0	1,763,820	0	3,139,728		3,139,728	1,375,908	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0PH	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	04/21/2021...	04/21/2022...	5,501	22,957,983	4173	0	1,556,782	0	1,855,964		1,855,964	299,182	0	0	0	0		0001
S&P 500 OTC Call Option 9SUBS0AC	Fixed Annuity Hedge	N/A	Equity/Index	UBS..... 5493001KJTIIGC8Y1R12...	11/06/2020...	11/05/2021...	5,816	20,410,903	3509	29,080,000	0	0	4,670,980		4,670,980	2,164,575	0	0	0	0		0001
S&P 500 OTC Call Option 9SUBS0BA	Fixed Annuity Hedge	N/A	Equity/Index	UBS..... 5493001KJTIIGC8Y1R12...	01/21/2021...	01/21/2022...	6,041	23,276,396	3853	0	1,797,565	0	3,173,124		3,173,124	1,375,559	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0QL	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	08/13/2021...	08/12/2022...	4,817	21,522,356	4468	0	1,436,322	0	1,063,309		1,063,309	(373,013)	0	0	0	0		0001
S&P 500 OTC Call Option 9SUBS0CC	Fixed Annuity Hedge	N/A	Equity/Index	UBS..... 5493001KJTIIGC8Y1R12...	08/20/2021...	08/19/2022...	634	2,928,662	4619	0	131,790	0	94,573		94,573	(37,217)	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFS0AW	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo..... KB1H1DSPRFMYMCUFXT09	03/12/2021...	03/14/2022...	11,616	45,805,837	3943	0	3,581,672	0	5,634,183		5,634,183	2,052,511	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0PL	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	04/21/2021...	04/21/2022...	5,281	22,039,831	4173	0	1,494,522	0	1,781,739		1,781,739	287,217	0	0	0	0		0001
S&P 500 OTC Call Option 9SUBM0AB	Fixed Annuity Hedge	N/A	Equity/Index	UBS..... 5493001KJTIIGC8Y1R12...	10/14/2020...	10/14/2021...	548	1,911,791	3489	23,306	0	0	186,621		186,621	121,724	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCA0AS	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP57OUK5573...	11/27/2020...	11/26/2021...	1,956	7,116,613	3638	309,361	0	0	980,165		980,165	569,167	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0LL	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	02/05/2021...	02/07/2022...	1,452	5,643,677	3887	0	457,566	0	738,419		738,419	280,853	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFS0AN	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo..... KB1H1DSPRFMYMCUFXT09	02/19/2021...	02/18/2022...	728	2,957,849	4063	0	173,490	0	273,888		273,888	100,398	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0OJ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	04/07/2021...	04/07/2022...	5,823	23,757,549	4080	0	1,594,427	0	2,302,211		2,302,211	707,784	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0PX	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	06/07/2021...	06/07/2022...	5,698	24,082,711	4227	0	1,615,483	0	1,885,627		1,885,627	270,144	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0IQ	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11...	09/14/2021...	09/14/2022...	4,785	21,259,994	4443	0	1,572,590	0	1,202,541		1,202,541	(370,049)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0LX	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	02/12/2021...	02/14/2022...	9,944	39,127,950	3935	0	3,158,545	0	4,714,298		4,714,298	1,555,754	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS1AJ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP57OUK5573...	03/12/2021...	03/14/2022...	6,153	24,263,371	3943	0	1,897,213	0	2,984,429		2,984,429	1,087,216	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFS0CP	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo..... KB1H1DSPRFMYMCUFXT09	06/28/2021...	06/28/2022...	3,716	15,943,907	4291	0	1,020,193	0	1,118,876		1,118,876	98,683	0	0	0	0		0001

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SWFS0CD	Fixed Annuity Hedge	N/A	Equity/ Index	Wells Fargo	06/14/2021	06/14/2022	12,736	54,193,590	4255	0	3,549,950	0	4,024,289		4,024,289	474,339	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMSS0KX	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley	01/07/2021	01/07/2022	1,845	7,017,993	3804	0	528,125	0	1,029,561		1,029,561	501,436	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SCSM0BX	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int	11/13/2020	11/12/2021	164	587,965	3585	6,486	0	0	37,780		37,780	25,264	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SWFS0BR	Fixed Annuity Hedge	N/A	Equity/ Index	Wells Fargo	05/21/2021	05/20/2022	1,540	6,400,024	4156	0	454,885	0	566,958		566,958	112,073	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SCSS0HQ	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int	01/14/2021	01/14/2022	5,954	22,598,645	3796	0	1,797,697	0	3,392,052		3,392,052	1,594,356	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMSS0KT	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley	12/14/2020	12/14/2021	1,376	5,018,946	3647	6,880,000	0	0	943,033		943,033	458,120	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0YO	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	10/28/2020	10/28/2021	5,450	17,827,114	3271	27,250,000	0	0	5,647,468		5,647,468	2,336,494	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SUBMOAK	Fixed Annuity Hedge	N/A	Equity/ Index	UBS	09/21/2021	09/21/2022	656	2,856,349	4354	0	39,108	0	47,271		47,271	8,163	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SCSM0CD	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int	02/26/2021	02/28/2022	339	1,291,980	3811	0	11,499	0	27,890		27,890	16,391	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SWFS0CV	Fixed Annuity Hedge	N/A	Equity/ Index	Wells Fargo	08/27/2021	08/26/2022	1,234	5,564,563	4509	0	376,148	0	254,017		254,017	(122,131)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMLS0TE	Fixed Annuity Hedge	N/A	Equity/ Index	BOA/Merrill Lynch	01/21/2021	01/21/2022	5,364	20,667,867	3853	0	1,596,116	0	2,817,520		2,817,520	1,221,404	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SCSM0CA	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int	12/14/2020	12/14/2021	216	787,858	3647	9,927	0	0	45,553		45,553	30,887	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SRBA0AX	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets	01/28/2021	01/28/2022	1,974	7,476,288	3787	0	381,298	0	878,814		878,814	497,516	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SWFS0DX	Fixed Annuity Hedge	N/A	Equity/ Index	Wells Fargo	09/28/2021	09/28/2022	11,334	49,332,708	4353	0	3,857,032	0	3,522,111		3,522,111	(334,921)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0ZJ	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	12/21/2020	12/21/2021	702	2,697,589	3843	149,070	0	0	360,494		360,494	195,515	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMSS0QH	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley	07/28/2021	07/28/2022	5,399	23,759,055	4401	0	1,620,988	0	1,353,365		1,353,365	(267,623)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMLS0SG	Fixed Annuity Hedge	N/A	Equity/ Index	BOA/Merrill Lynch	11/13/2020	11/12/2021	7,442	26,680,686	3585	37,210,000	0	0	5,447,137		5,447,137	2,609,506	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SUBS0BK	Fixed Annuity Hedge	N/A	Equity/ Index	UBS	06/14/2021	06/14/2022	4,951	21,067,248	4255	0	1,380,010	0	1,564,404		1,564,404	184,395	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SCSS0IB	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int	01/21/2021	01/21/2022	7,104	27,372,209	3853	0	2,113,872	0	3,731,480		3,731,480	1,617,609	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMLA0DO	Fixed Annuity Hedge	N/A	Equity/ Index	BOA/Merrill Lynch	06/14/2021	06/14/2022	609	2,591,386	4255	0	90,698	0	97,924		97,924	7,226	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMSS0QP	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley	08/13/2021	08/12/2022	4,491	20,065,788	4468	0	1,339,116	0	991,347		991,347	(347,769)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0YG	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	10/21/2020	10/21/2021	9,132	31,373,534	3436	45,660,000	0	0	7,955,427		7,955,427	3,582,708	0	0	0	0	0	0001

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SSGA0AR	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale. O2RNE8IBXP4R0TD8PU41...	05/28/2021...	05/27/2022...	1,312	5,515,792	4204	0	192,497	0	245,660		245,660	53,163	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SCTM0AK	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup..... 5493008GOWFHX1UU8231...	07/14/2021...	07/14/2022...	356	1,557,251	4374	0	16,508	0	15,474		15,474	(1,034)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SCSA0BL	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	04/28/2021...	04/28/2022...	995	4,162,264	4183	0	153,588	0	176,945		176,945	23,357	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0XK	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	10/07/2020...	10/07/2021...	6,898	23,587,366	3419	34,490,000	0	0	6,119,714		6,119,714	2,771,949	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMLS0SK	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80...	11/20/2020...	11/19/2021...	12,061	42,907,490	3558	60,305,000	0	0	9,176,571		9,176,571	4,315,346	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SUBS0AU	Fixed Annuity Hedge	N/A	Equity/Index	UBS..... 5493001KJTIIGC8Y1R12.....	01/07/2021...	12/21/2021...	2,068	7,641,095	3695	0	723,564	0	1,334,377		1,334,377	610,813	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SRBM0AG	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11....	11/27/2020...	11/26/2021...	333	1,211,571	3638	16,459	0	0	72,977		72,977	47,127	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMSS0NK	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	02/26/2021...	02/28/2022...	5,331	20,317,241	3811	0	1,754,175	0	3,113,256		3,113,256	1,359,081	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SCSA0BG	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	02/26/2021...	02/28/2022...	1,931	7,359,331	3811	0	363,549	0	881,381		881,381	517,831	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SCSA0BE	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	01/14/2021...	01/14/2022...	426	1,616,900	3796	0	71,790	0	178,808		178,808	107,018	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SCSS0IL	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	03/19/2021...	03/21/2022...	59,012	230,919,857	3913	0	17,925,792	0	30,277,200		30,277,200	12,351,408	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMSS0PJ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	04/21/2021...	04/21/2022...	5,017	20,938,048	4173	0	1,419,810	0	1,692,669		1,692,669	272,859	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMSA0AC	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	09/16/2021...	03/21/2022...	10,881	42,578,441	3913	0	1,844,656	0	4,175,353		4,175,353	2,330,697	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SWFS0AS	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo..... KB1H1DSPRFMYMCUFXT09.	03/12/2021...	03/14/2022...	2,139	8,444,088	3948	0	653,964	0	1,030,184		1,030,184	376,221	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SSGS0CQ	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale. O2RNE8IBXP4R0TD8PU41...	10/21/2020...	10/21/2021...	650	2,322,437	3573	144,482	0	0	477,542		477,542	230,388	0	0	0	0	0	0001
S&P 500 OTC Call Option 9BSGS0DF	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale. O2RNE8IBXP4R0TD8PU41...	08/06/2021...	12/21/2021...	104	41,458	398.63	0	1,535	0	515		515	(1,020)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0XI	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	10/07/2020...	10/07/2021...	2,600	8,890,570	3419	13,000,000	0	0	2,306,648		2,306,648	1,044,806	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMSS0LD	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	01/14/2021...	01/14/2022...	7,009	26,602,940	3796	0	2,116,234	0	3,993,096		3,993,096	1,876,863	0	0	0	0	0	0001
S&P 500 OTC Call Option 9BSGS0DI	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale. O2RNE8IBXP4R0TD8PU41...	08/06/2021...	04/14/2022...	555	224,398	404.32	0	6,638	0	2,490		2,490	(4,148)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SCTM0AG	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup..... 5493008GOWFHX1UU8231...	01/14/2021...	01/14/2022...	520	1,973,681	3796	0	22,712	0	83,342		83,342	60,631	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SUBS0BY	Fixed Annuity Hedge	N/A	Equity/Index	UBS..... 5493001KJTIIGC8Y1R12.....	08/13/2021...	08/12/2022...	4,611	20,601,948	4468	0	1,374,897	0	1,017,836		1,017,836	(357,061)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SUBMOAI	Fixed Annuity Hedge	N/A	Equity/Index	UBS..... 5493001KJTIIGC8Y1R12.....	08/20/2021...	08/19/2022...	307	1,363,593	4442	0	11,852	0	7,934		7,934	(3,918)	0	0	0	0	0	0001

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)	
S&P 500 OTC Call Option 9SCSS0IJ	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	01/21/2021	01/21/2022	8,737	33,664,273	3853	0	2,599,789	0	4,589,238		4,589,238	1,989,449	0	0	0	0		0001	
S&P 500 OTC Call Option 9SMSS0ME	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFQFN3BB653...	02/19/2021	02/18/2022	48,493	189,448,088	3907	0	15,564,502	0	24,206,850		24,206,850	8,642,348	0	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0NM	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFQFN3BB653...	03/05/2021	03/07/2022	4,883	18,760,193	3842	0	1,514,709	0	2,746,637		2,746,637	1,231,928	0	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCA0AV	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	02/12/2021	02/14/2022	593	2,333,354	3935	0	108,335	0	189,707		189,707	81,372	0	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFS0DD	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	09/14/2021	09/14/2022	4,076	18,109,872	4443	0	1,339,577	0	1,024,359		1,024,359	(315,218)	0	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0TQ	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80...	09/14/2021	09/14/2022	8,890	39,498,715	4443	0	2,921,698	0	2,234,188		2,234,188	(687,510)	0	0	0	0	0		0001
S&P 500 OTC Call Option 9SCTA0AA	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup 5493008GOWFH1UU8231...	11/06/2020	11/05/2021	1,095	3,842,837	3509	185,230	0	0	649,179		649,179	330,266	0	0	0	0	0		0001
S&P 500 OTC Call Option 9SUBMOAF	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJTIIGC8Y1R12...	05/14/2021	05/13/2022	303	1,264,677	4174	0	14,023	0	23,808		23,808	9,785	0	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0DE	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale. O2RNE8IBXP4R0TD8PU41...	12/14/2020	12/14/2021	1,300	4,743,765	3649	6,500,000	0	0	889,073		889,073	432,315	0	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0LJ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFQFN3BB653...	01/28/2021	01/28/2022	6,362	24,095,312	3787	0	2,093,158	0	3,725,975		3,725,975	1,632,816	0	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS1BH	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	07/14/2021	07/14/2022	5,523	24,159,259	4374	0	1,628,687	0	1,427,578		1,427,578	(201,109)	0	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0OF	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFQFN3BB653...	03/26/2021	03/28/2022	5,926	23,553,124	3975	0	1,670,138	0	2,779,617		2,779,617	1,109,479	0	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFS0BF	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	03/19/2021	03/21/2022	5,113	20,007,680	3913	0	1,553,151	0	2,623,319		2,623,319	1,070,168	0	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0XM	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	10/07/2020	10/07/2021	7,817	26,729,841	3419	39,085,000	0	0	6,935,026		6,935,026	3,141,248	0	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0YC	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	10/21/2020	10/21/2021	12,473	42,851,740	3436	62,365,000	0	0	10,865,970		10,865,970	4,893,465	0	0	0	0	0		0001
S&P 500 OTC Call Option 9SUBS0BO	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJTIIGC8Y1R12...	06/14/2021	06/14/2022	1,300	5,531,695	4255	0	362,354	0	410,771		410,771	48,417	0	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0YK	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	10/21/2020	10/21/2021	7,375	25,337,255	3436	36,875,000	0	0	6,424,800		6,424,800	2,893,394	0	0	0	0	0		0001
S&P 500 OTC Call Option 9SCTM0AO	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup 5493008GOWFH1UU8231...	08/13/2021	08/12/2022	386	1,724,648	4468	0	23,267	0	16,721		16,721	(6,546)	0	0	0	0	0		0001
S&P 500 OTC Call Option 9SCTS0AW	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup 5493008GOWFH1UU8231...	11/27/2020	11/26/2021	7,779	28,302,725	3638	38,895,000	0	0	5,335,566		5,335,566	2,606,006	0	0	0	0	0		0001
S&P 500 OTC Call Option 9SMMS0AN	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFQFN3BB653...	04/28/2021	04/28/2022	318	1,330,251	4183	0	12,240	0	15,927		15,927	3,687	0	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSA0BF	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	09/16/2021	01/21/2022	9,199	35,444,391	3853	0	1,599,725	0	3,406,489		3,406,489	1,806,764	0	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0HX	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	01/21/2021	01/21/2022	5,377	20,717,957	3853	0	1,599,984	0	2,824,348		2,824,348	1,224,364	0	0	0	0	0		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SMLSOTG	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80...	03/05/2021...	03/07/2022...	2,276	8,744,255	3842	0	706,016	0	1,280,226		1,280,226	574,210	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSSOLH	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	01/28/2021...	01/28/2022...	7,132	27,011,594	3787	0	2,346,496	0	4,176,934		4,176,934	1,830,438	0	0	0	0		0001
S&P 500 OTC Call Option 9SUBSOAE	Fixed Annuity Hedge	N/A	Equity/Index	UBS... 5493001KJTIIGC8Y1R12...	11/13/2020...	11/12/2021...	6,559	23,514,999	3585	32,795,000	0	0	4,800,829		4,800,829	2,299,886	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBSOIO	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11...	09/14/2021...	09/14/2022...	5,316	23,619,254	4443	0	1,747,103	0	1,335,989		1,335,989	(411,114)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSSOJI	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	08/13/2021...	08/12/2022...	1,239	5,535,852	4468	0	369,442	0	273,498		273,498	(95,944)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSSOKL	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	11/20/2020...	11/19/2021...	5,648	20,092,986	3558	28,240,000	0	0	4,297,262		4,297,262	2,020,817	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFSOAJ	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo... KB1H1DSPRFMYMCUFXT09.	01/28/2021...	01/28/2022...	5,774	21,868,332	3787	0	1,899,701	0	3,381,606		3,381,606	1,481,905	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFAOAB	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo... KB1H1DSPRFMYMCUFXT09.	07/21/2021...	07/21/2022...	7,992	34,834,650	4359	0	1,299,339	0	955,290		955,290	(344,050)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSSOMQ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	02/19/2021...	02/18/2022...	8,302	32,433,506	3907	0	2,664,642	0	4,144,212		4,144,212	1,479,570	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLMOAT	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80...	02/19/2021...	02/18/2022...	191	746,182	3907	0	8,207	0	18,309		18,309	10,102	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSSOIR	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	04/07/2021...	04/07/2022...	2,130	8,690,294	4080	0	583,227	0	842,128		842,128	258,901	0	0	0	0		0001
S&P 500 OTC Call Option 9SUBSOBU	Fixed Annuity Hedge	N/A	Equity/Index	UBS... 5493001KJTIIGC8Y1R12...	07/14/2021...	07/14/2022...	4,753	20,791,048	4374	0	1,401,620	0	1,228,549		1,228,549	(173,071)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSSONV	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	03/19/2021...	03/21/2022...	11,203	43,838,459	3913	0	3,403,082	0	5,747,907		5,747,907	2,344,825	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLSOSM	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80...	11/20/2020...	11/19/2021...	26,924	95,783,207	3558	134,620,000	0	0	20,485,034		20,485,034	9,633,230	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFSOAA	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo... KB1H1DSPRFMYMCUFXT09.	03/12/2021...	03/14/2022...	543	2,141,234	3943	0	167,428	0	263,375		263,375	95,946	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS1BB	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	05/14/2021...	05/13/2022...	6,679	27,877,144	4174	0	1,912,399	0	2,346,180		2,346,180	433,781	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSSOMU	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	02/19/2021...	02/18/2022...	5,562	21,729,121	3907	0	1,785,201	0	2,776,452		2,776,452	991,251	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSSOJY	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	11/13/2020...	11/12/2021...	2,119	7,600,069	3587	10,595,000	0	0	1,547,957		1,547,957	742,131	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSSOOD	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	03/19/2021...	03/21/2022...	8,248	32,275,249	3913	0	2,505,455	0	4,231,789		4,231,789	1,726,334	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBA0BA	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11...	07/14/2021...	07/14/2022...	631	2,760,183	4374	0	98,815	0	66,622		66,622	(32,193)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSSOQF	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	07/28/2021...	07/28/2022...	11,562	50,880,200	4401	0	3,471,358	0	2,898,242		2,898,242	(573,116)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSSOAL	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	01/21/2021...	01/21/2022...	278	1,071,153	3853	0	12,104	0	33,897		33,897	21,793	0	0	0	0		0001

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SMSS0MK	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	02/19/2021...	02/18/2022...	6,919	27,030,526	3907	0	2,220,749	0	3,453,843		3,453,843	1,233,094	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFS0AU	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo... KB1H1DSRPFMYMCUFXT09	03/12/2021...	03/14/2022...	1,302	5,134,229	3943	0	401,458	0	631,517		631,517	230,059	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0QD	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	07/28/2021...	07/28/2022...	6,060	26,667,878	4401	0	1,819,445	0	1,519,058		1,519,058	(300,388)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCTM0AH	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup... 5493008GOWFHX1UU8231...	04/21/2021...	04/21/2022...	207	863,898	4173	0	12,540	0	20,751		20,751	8,211	0	0	0	0		0001
S&P 500 OTC Call Option 9SUBS0AI	Fixed Annuity Hedge	N/A	Equity/Index	UBS... 5493001KJTIIGC8Y1R12...	12/21/2020...	12/21/2021...	21,980	81,214,342	3695	109,900,000	0	0	14,182,594		14,182,594	7,062,343	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0NC	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	02/19/2021...	02/18/2022...	5,723	22,358,101	3907	0	1,836,876	0	2,856,821		2,856,821	1,019,944	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGSOCR	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale. O2RNE8IBXP4R0TD8PU41...	10/21/2020...	10/21/2021...	1,335	4,586,473	3436	398,564	0	0	1,162,998		1,162,998	523,753	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0KP	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	11/27/2020...	11/26/2021...	1,377	5,010,008	3638	6,885,000	0	0	944,475		944,475	461,302	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0KF	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	11/20/2020...	11/19/2021...	21,025	74,797,279	3558	105,125,000	0	0	15,996,800		15,996,800	7,522,606	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0HT	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	01/21/2021...	01/21/2022...	65,336	251,744,182	3853	0	19,441,432	0	34,318,694		34,318,694	14,877,262	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...	7,424	30,983,470	4173	0	1,149,458	0	1,336,678		1,336,678	187,220	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...	10,271	35,286,637	3436	1,877,231	0	0	6,408,379		6,408,379	3,019,079	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0OP	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	04/14/2021...	04/14/2022...	7,988	32,947,784	4125	0	2,264,868	0	2,933,987		2,933,987	669,119	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0ID	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	01/21/2021...	01/21/2022...	7,279	28,046,497	3853	0	2,165,945	0	3,823,402		3,823,402	1,657,457	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0IP	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	03/19/2021...	03/21/2022...	16,727	65,454,424	3913	0	5,081,081	0	8,582,097		8,582,097	3,501,017	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0SE	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80...	11/13/2020...	11/12/2021...	6,389	22,905,523	3585	31,945,000	0	0	4,676,398		4,676,398	2,240,276	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0ZT	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	12/21/2020...	12/21/2021...	7,229	26,710,577	3695	36,145,000	0	0	4,664,512		4,664,512	2,322,733	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFA0AC	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo... KB1H1DSRPFMYMCUFXT09	08/20/2021...	08/19/2022...	8,077	35,875,369	4442	0	1,370,425	0	751,080		751,080	(619,345)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCTS0AY	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup... 5493008GOWFHX1UU8231...	12/14/2020...	12/14/2021...	6,671	24,332,406	3647	33,355,000	0	0	4,571,928		4,571,928	2,221,017	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0ZR	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	12/21/2020...	12/21/2021...	20,711	76,525,488	3695	103,555,000	0	0	13,363,771		13,363,771	6,654,604	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0LV	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	02/12/2021...	02/14/2022...	1,393	5,481,218	3935	0	442,463	0	660,400		660,400	217,937	0	0	0	0		0001
S&P 500 OTC Call Option 9SUBS0CA	Fixed Annuity Hedge	N/A	Equity/Index	UBS... 5493001KJTIIGC8Y1R12...	08/13/2021...	08/12/2022...	1,354	6,049,672	4468	0	403,733	0	298,883		298,883	(104,849)	0	0	0	0		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SSGA0AL	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale. O2RNE8IBXP4R0TD8PU41...	10/07/2020...	10/07/2021...	956	3,268,994	3419	177,835	0	0	583,113		583,113	267,855	0	0	0	0		0001
S&P 500 OTC Call Option 9SCTS0BG	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup..... 5493008GOWFH1UU8231...	06/14/2021...	06/14/2022...	6,201	26,386,185	4255	0	1,728,426	0	1,959,376		1,959,376	230,950	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFS0DT	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo..... KB1H1DSPRFMYMCUFXT09.	09/28/2021...	09/28/2022...	1,215	5,288,445	4353	0	413,472	0	377,569		377,569	(35,903)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSA0BJ	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYJLN8C3868...	04/14/2021...	04/14/2022...	244	1,006,417	4125	0	36,734	0	52,605		52,605	15,871	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFS0AA	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo..... KB1H1DSPRFMYMCUFXT09.	01/21/2021...	01/21/2022...	703	2,817,055	4007	0	150,062	0	280,494		280,494	130,431	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0NT	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	03/19/2021...	03/21/2022...	7,095	27,763,445	3913	0	2,155,214	0	3,640,221		3,640,221	1,485,007	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0LN	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	02/05/2021...	02/07/2022...	5,956	23,149,959	3887	0	1,876,902	0	3,028,940		3,028,940	1,152,038	0	0	0	0		0001
S&P 500 OTC Call Option 9SUBS0BW	Fixed Annuity Hedge	N/A	Equity/Index	UBS..... 5493001KJTIIGC8Y1R12.....	07/14/2021...	07/14/2022...	1,893	8,280,550	4374	0	558,230	0	489,300		489,300	(68,930)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCTS0AS	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup..... 5493008GOWFH1UU8231...	10/21/2020...	10/21/2021...	32,172	110,528,836	3436	160,860,000	0	0	28,026,937		28,026,937	12,621,867	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0YS	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP57OUK5573....	10/28/2020...	10/28/2021...	6,180	20,214,965	3271	30,900,000	0	0	6,403,918		6,403,918	2,649,456	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFS0DL	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo..... KB1H1DSPRFMYMCUFXT09.	09/21/2021...	09/21/2022...	16,726	72,828,182	4354	0	5,664,706	0	5,123,630		5,123,630	(541,077)	0	0	0	0		0001
S&P 500 OTC Call Option 9SUBS0BM	Fixed Annuity Hedge	N/A	Equity/Index	UBS..... 5493001KJTIIGC8Y1R12.....	06/14/2021...	06/14/2022...	4,739	20,165,156	4255	0	1,320,918	0	1,497,417		1,497,417	176,499	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSA0BH	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYJLN8C3868...	03/12/2021...	03/14/2022...	586	2,310,797	3943	0	103,294	0	202,978		202,978	99,684	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0SA	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80...	11/06/2020...	11/05/2021...	6,402	22,467,435	3509	32,010,000	0	0	5,141,611		5,141,611	2,382,671	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFS0CZ	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo..... KB1H1DSPRFMYMCUFXT09.	08/27/2021...	08/26/2022...	5,012	22,600,962	4509	0	1,527,760	0	1,031,714		1,031,714	(496,046)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0OH	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	03/26/2021...	03/28/2022...	13,248	52,654,706	3975	0	3,733,713	0	6,214,034		6,214,034	2,480,321	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0PF	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	04/21/2021...	04/21/2022...	7,361	30,720,545	4173	0	2,083,162	0	2,483,503		2,483,503	400,341	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0MM	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	02/19/2021...	02/18/2022...	9,383	36,656,660	3907	0	3,011,604	0	4,683,828		4,683,828	1,672,224	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSA0BI	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYJLN8C3868...	04/07/2021...	04/07/2022...	497	2,027,735	4080	0	72,592	0	123,720		123,720	51,128	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFS0BX	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo..... KB1H1DSPRFMYMCUFXT09.	05/28/2021...	05/27/2022...	1,210	5,086,973	4204	0	334,736	0	410,428		410,428	75,693	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS1AF	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP57OUK5573....	02/26/2021...	02/28/2022...	6,039	23,015,535	3811	0	1,987,143	0	3,526,721		3,526,721	1,539,578	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0JU	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	10/28/2020...	10/28/2021...	1,917	6,270,565	3271	9,585,000	0	0	1,986,458		1,986,458	821,846	0	0	0	0		0001

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SWFS0BP	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	05/21/2021	05/20/2022	7,062	29,348,683	4156	0	2,085,973	0	2,599,909		2,599,909	513,936	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFS0BB	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	03/19/2021	03/21/2022	9,046	35,397,903	3913	0	2,747,860	0	4,641,218		4,641,218	1,893,358	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLSORY	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch	10/14/2020	10/14/2021	3,914	13,657,316	3489	19,570,000	0	0	3,197,614		3,197,614	1,488,996	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCA0AY	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	05/07/2021	05/06/2022	561	2,374,489	4233	0	87,095	0	82,250		82,250	(4,845)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0KA	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	11/13/2020	11/12/2021	1,485	5,323,948	3585	7,425,000	0	0	1,086,939		1,086,939	520,709	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSSOOT	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	04/14/2021	04/14/2022	5,162	21,291,495	4125	0	1,463,601	0	1,895,999		1,895,999	432,397	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFS0BT	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	05/21/2021	05/20/2022	4,992	20,746,053	4156	0	1,474,536	0	1,837,829		1,837,829	363,292	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0ZP	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	12/21/2020	12/21/2021	5,504	20,336,840	3695	27,520,000	0	0	3,551,456		3,551,456	1,768,478	0	0	0	0		0001
S&P 500 OTC Call Option 9SUBMOAJ	Fixed Annuity Hedge	N/A	Equity/Index	UBS	09/14/2021	09/14/2022	422	1,874,967	4443	0	26,438	0	23,222		23,222	(3,216)	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFS0AZ	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	03/19/2021	03/21/2022	1,317	5,153,553	3913	0	400,059	0	675,711		675,711	275,652	0	0	0	0		0001
S&P 500 OTC Call Option 9SUBS0BC	Fixed Annuity Hedge	N/A	Equity/Index	UBS	01/21/2021	01/21/2022	4,312	16,614,438	3853	0	1,283,082	0	2,264,941		2,264,941	981,859	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0YA	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	10/21/2020	10/21/2021	8,328	28,611,344	3436	41,640,000	0	0	7,255,015		7,255,015	3,267,279	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0QV	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	09/28/2021	09/28/2022	6,871	29,906,921	4353	0	2,338,245	0	2,135,206		2,135,206	(203,039)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSMOCE	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	05/07/2021	05/06/2022	4,313	18,255,204	4233	0	209,948	0	236,250		236,250	26,301	0	0	0	0		0001
S&P 500 OTC Call Option 9SCTMOAL	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup	07/21/2021	07/21/2022	515	2,244,725	4359	0	28,040	0	26,703		26,703	(1,337)	0	0	0	0		0001
S&P 500 OTC Call Option 9SUBS0AY	Fixed Annuity Hedge	N/A	Equity/Index	UBS	01/07/2021	01/07/2022	3,310	12,590,545	3804	0	947,477	0	1,847,072		1,847,072	899,595	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0PZ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	07/07/2021	07/07/2022	5,694	24,815,192	4358	0	1,636,462	0	1,504,464		1,504,464	(131,999)	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBA0AZ	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	07/07/2021	07/07/2022	708	3,085,556	4358	0	108,614	0	78,534		78,534	(30,080)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS1AN	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	03/26/2021	03/28/2022	9,665	38,413,929	3975	0	2,723,908	0	4,533,412		4,533,412	1,809,504	0	0	0	0		0001
S&P 500 OTC Call Option 9GMLS0CD	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch	08/06/2021	05/06/2022	1,464	319,518	218.25	0	11,727	0	7,416		7,416	(4,311)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS1AL	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	03/26/2021	03/28/2022	1,464	5,818,727	3975	0	412,602	0	686,696		686,696	274,093	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0PP	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	05/14/2021	05/13/2022	1,308	5,463,948	4177	0	371,770	0	456,319		456,319	84,549	0	0	0	0		0001

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SUBMOAH	Fixed Annuity Hedge	N/A	Equity/ Index	UBS..... 5493001KJTIIGC8Y1R12.....	08/20/2021...	08/19/2022.....	285	1,265,876	4442.....	0	23,076	0	18,071		18,071	(5,005)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SCTS0BA	Fixed Annuity Hedge	N/A	Equity/ Index	Citigroup..... 5493008GOWFH1UU8231...	12/14/2020...	12/14/2021.....	9,128	33,294,289	3647.....	45,640,000	0	0	6,255,818		6,255,818	3,039,042	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SWFS0BH	Fixed Annuity Hedge	N/A	Equity/ Index	Wells Fargo..... KB1H1DSPRFMYMCUFXT09.	03/19/2021...	03/21/2022.....	5,208	20,379,425	3913.....	0	1,582,009	0	2,672,061		2,672,061	1,090,052	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SSGS0CS	Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41...	10/21/2020...	10/21/2021.....	61,117	209,971,121	3436.....	305,585,000	0	0	53,242,642		53,242,642	23,977,702	0	0	0	0		0001.....
S&P 500 OTC Call Option 9GMLS0CB	Fixed Annuity Hedge	N/A	Equity/ Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80...	08/06/2021...	12/07/2021.....	1,322	280,409	212.11.....	0	15,269	0	10,499		10,499	(4,770)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9BSGS0DG	Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41...	08/06/2021...	01/14/2022.....	2,460	1,001,933	407.29.....	0	21,894	0	5,098		5,098	(16,796)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS1AX	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	05/14/2021...	05/13/2022.....	4,930	20,577,081	4174.....	0	1,411,607	0	1,731,796		1,731,796	320,189	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SUBMOAD	Fixed Annuity Hedge	N/A	Equity/ Index	UBS..... 5493001KJTIIGC8Y1R12.....	04/07/2021...	04/07/2022.....	5,519	22,517,244	4080.....	0	198,155	0	303,355		303,355	105,200	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.....	49,490	209,084,857	4225.....	0	13,996,777	0	16,854,177		16,854,177	2,857,401	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMLS0TU	Fixed Annuity Hedge	N/A	Equity/ Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80...	09/14/2021...	09/14/2022.....	1,951	8,674,478	4446.....	0	637,420	0	486,916		486,916	(150,504)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SSGA0AM	Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	11/20/2020...	11/19/2021.....	9,647	34,319,588	3558.....	1,588,957	0	0	5,508,511		5,508,511	2,945,813	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0NA	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	02/19/2021...	02/18/2022.....	5,268	20,580,548	3907.....	0	1,690,838	0	2,629,693		2,629,693	938,855	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMLS0TO	Fixed Annuity Hedge	N/A	Equity/ Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80...	08/27/2021...	08/26/2022.....	9,250	41,711,673	4509.....	0	2,819,589	0	1,904,100		1,904,100	(915,488)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SCSS0IY	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYJLN8C3868....	04/21/2021...	04/21/2022.....	5,781	24,126,541	4173.....	0	1,636,022	0	1,950,432		1,950,432	314,410	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SSGS0CY	Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	10/21/2020...	10/21/2021.....	7,050	24,220,698	3436.....	35,250,000	0	0	6,141,673		6,141,673	2,765,888	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SRBMOAH	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11....	02/12/2021...	02/14/2022.....	269	1,058,469	3935.....	0	11,115	0	33,608		33,608	22,493	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SUBS0BG	Fixed Annuity Hedge	N/A	Equity/ Index	UBS..... 5493001KJTIIGC8Y1R12.....	05/14/2021...	05/13/2022.....	1,207	5,037,837	4174.....	0	345,600	0	423,991		423,991	78,391	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0LR	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	02/05/2021...	02/07/2022.....	3,496	13,588,358	3887.....	0	1,101,687	0	1,777,900		1,777,900	676,213	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0PB	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	04/21/2021...	04/21/2022.....	9,269	38,683,430	4173.....	0	2,623,125	0	3,127,236		3,127,236	504,111	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0LP	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	02/05/2021...	02/07/2022.....	5,362	20,841,182	3887.....	0	1,689,716	0	2,726,860		2,726,860	1,037,144	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SCSA0BD	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYJLN8C3868....	01/07/2021...	01/07/2022.....	701	2,666,457	3804.....	0	118,126	0	281,603		281,603	163,477	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SCTMOAN	Fixed Annuity Hedge	N/A	Equity/ Index	Citigroup..... 5493008GOWFH1UU8231...	08/06/2021...	08/05/2022.....	1,202	5,332,697	4437.....	0	82,114	0	58,585		58,585	(23,529)	0	0	0	0		0001.....

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SUBSOBQ	Fixed Annuity Hedge	N/A	Equity/Index	UBS..... 5493001KJTIIGC8Y1R12.....	07/14/2021	07/14/2022	5,662	24,767,287	4374	0	1,669,677	0	1,463,506		1,463,506	(206,171)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0YI	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	10/21/2020	10/21/2021	8,462	29,071,709	3436	42,310,000	0	0	7,371,750		7,371,750	3,319,851	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMLSORW	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6V0ZCB8V9IULB80....	10/07/2020	10/07/2021	3,348	11,448,319	3419	16,740,000	0	0	2,970,253		2,970,253	1,345,388	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS1AR	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	04/21/2021	04/21/2022	13,937	58,164,955	4173	0	3,944,168	0	4,702,157		4,702,157	757,989	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMSSOQN	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFQFN3BB653....	08/13/2021	08/12/2022	4,503	20,119,404	4468	0	1,342,694	0	993,996		993,996	(348,698)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0ZD	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	11/20/2020	11/19/2021	5,843	20,786,706	3558	29,215,000	0	0	4,445,627		4,445,627	2,090,587	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCA0AZ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	06/07/2021	06/07/2022	561	2,371,078	4227	0	85,693	0	98,901		98,901	13,208	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SWFS0BL	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo..... KB1H1DSPRFMYMUCUFXT09.	05/14/2021	05/13/2022	587	2,450,050	4174	0	168,076	0	206,200		206,200	38,124	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SCSS0IT	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYJLN8C3868....	04/21/2021	04/21/2022	1,213	5,062,358	4173	0	347,779	0	409,250		409,250	61,471	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SWFS0CN	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo..... KB1H1DSPRFMYMUCUFXT09.	06/28/2021	06/28/2022	5,761	24,718,204	4291	0	1,581,628	0	1,734,619		1,734,619	152,991	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SCSS0JC	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYJLN8C3868....	06/28/2021	06/28/2022	1,248	5,354,681	4291	0	342,627	0	375,769		375,769	33,142	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMSS0NG	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653....	02/26/2021	02/28/2022	8,962	34,155,526	3811	0	2,948,961	0	5,233,727		5,233,727	2,284,766	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SSGS0DC	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	12/14/2020	12/14/2021	4,703	17,154,145	3647	23,515,000	0	0	3,223,172		3,223,172	1,565,799	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SCTS0BC	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup..... 5493008GOWFH1UU8231....	02/26/2021	02/28/2022	2,737	10,431,118	3811	0	900,615	0	1,598,383		1,598,383	697,769	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SUBMOAC	Fixed Annuity Hedge	N/A	Equity/Index	UBS..... 5493001KJTIIGC8Y1R12.....	03/19/2021	03/21/2022	343	1,342,193	3913	0	16,119	0	34,944		34,944	18,825	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SWFS0BJ	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo..... KB1H1DSPRFMYMUCUFXT09.	04/21/2021	04/21/2022	49,744	207,602,604	4173	0	14,077,542	0	16,782,959		16,782,959	2,705,417	0	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	7,796	32,399,085	4156	0	1,292,733	0	1,711,983		1,711,983	419,250	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMSS0PD	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653....	04/21/2021	04/21/2022	6,918	28,871,720	4173	0	1,957,793	0	2,334,041		2,334,041	376,248	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SRBMOAI	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11....	09/07/2021	09/07/2022	1,872	8,461,496	4520	0	63,461	0	24,042		24,042	(39,419)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SWFS0DN	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo..... KB1H1DSPRFMYMUCUFXT09.	09/21/2021	09/21/2022	10,971	47,769,818	4354	0	3,715,622	0	3,360,717		3,360,717	(354,906)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SUBSOAW	Fixed Annuity Hedge	N/A	Equity/Index	UBS..... 5493001KJTIIGC8Y1R12.....	01/07/2021	01/07/2022	5,213	19,829,157	3804	0	1,492,204	0	2,908,998		2,908,998	1,416,794	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0YV	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	11/20/2020	11/19/2021	680	2,515,891	3700	134,987	0	0	425,283		425,283	216,661	0	0	0	0	0	0001

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SMLSOTI	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9ULB80...	03/19/2021...	03/21/2022...	6,762	26,460,382	3913	0	2,054,060	0	3,469,369		3,469,369	1,415,309	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFS0DZ	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	09/28/2021...	09/28/2022...	3,571	15,543,242	4353	0	1,215,234	0	1,109,710		1,109,710	(105,523)	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0DA	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41...	10/21/2020...	10/21/2021...	3,977	13,663,222	3436	19,885,000	0	0	3,464,600		3,464,600	1,560,275	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGA0AN	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41...	12/07/2020...	12/07/2021...	838	3,093,862	3692	135,823	0	0	388,215		388,215	237,113	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0YQ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/28/2020...	10/28/2021...	6,144	20,097,208	3271	30,720,000	0	0	6,366,613		6,366,613	2,634,022	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS1BF	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/21/2021...	06/21/2022...	21,468	90,697,792	4225	0	6,071,586	0	7,311,083		7,311,083	1,239,496	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0MB	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFQFN3BB653	02/12/2021...	02/14/2022...	7,492	29,479,746	3935	0	2,379,708	0	3,551,843		3,551,843	1,172,135	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0IW	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYJLN8C3868	04/21/2021...	04/21/2022...	5,631	23,500,528	4173	0	1,593,572	0	1,899,824		1,899,824	306,252	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0DI	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41...	12/28/2020...	12/28/2021...	1,349	5,039,001	3735	6,745,000	0	0	826,015		826,015	419,041	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0XU	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/14/2020...	10/14/2021...	6,662	23,241,520	3489	33,310,000	0	0	5,447,144		5,447,144	2,535,636	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFS0DR	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	09/21/2021...	09/21/2022...	4,801	20,904,466	4354	0	1,625,987	0	1,470,677		1,470,677	(155,310)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0SS	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9ULB80...	11/27/2020...	11/26/2021...	8,384	30,503,926	3638	41,920,000	0	0	5,750,531		5,750,531	2,808,684	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBA0AW	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	11/13/2020...	11/12/2021...	601	2,154,675	3585	97,825	0	0	318,006		318,006	175,904	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFM0AA	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	02/05/2021...	02/07/2022...	3,294	12,803,218	3887	0	108,834	0	158,850		158,850	50,017	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0QR	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFQFN3BB653	08/20/2021...	08/19/2022...	2,270	10,082,591	4442	0	703,820	0	542,227		542,227	(161,593)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS1AH	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/12/2021...	03/14/2022...	5,079	20,028,224	3943	0	1,566,056	0	2,463,500		2,463,500	897,444	0	0	0	0		0001
S&P 500 OTC Call Option 9SUBS0AQ	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJTIIGC8Y1R12	12/28/2020...	12/28/2021...	7,192	26,864,709	3735	35,960,000	0	0	4,403,780		4,403,780	2,234,056	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0KE	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFQFN3BB653	11/20/2020...	11/19/2021...	1,302	4,631,917	3558	360,823	0	0	990,622		990,622	465,847	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSM0CB	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYJLN8C3868	12/21/2020...	12/21/2021...	387	1,429,934	3695	19,017	0	0	72,055		72,055	45,635	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBA0AY	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	03/05/2021...	03/07/2022...	581	2,232,167	3842	0	108,258	0	253,199		253,199	144,941	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0ZB	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/20/2020...	11/19/2021...	5,158	18,349,791	3558	25,790,000	0	0	3,924,447		3,924,447	1,845,498	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0MD	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFQFN3BB653	02/19/2021...	02/18/2022...	1,202	4,695,865	3907	0	390,277	0	600,017		600,017	209,740	0	0	0	0		0001

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SSGS0DK	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale. O2RNE8IBXP4R0TD8PU41...	04/14/2021...	04/14/2022...	6,234	25,713,130	4125	0	1,767,550	0	2,289,744		2,289,744	522,194	0	0	0	0		0001
S&P 500 OTC Call Option 9SUBSOAM	Fixed Annuity Hedge	N/A	Equity/Index	UBS..... 5493001KJTIIGC8Y1R12.....	12/21/2020...	12/21/2021...	5,756	21,267,960	3695	28,780,000	0	0	3,714,059		3,714,059	1,849,447	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCSOXW	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	10/14/2020...	10/14/2021...	4,895	17,077,040	3489	24,475,000	0	0	4,002,367		4,002,367	1,863,095	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCSOZX	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	12/21/2020...	12/21/2021...	12,527	46,286,263	3695	62,635,000	0	0	8,083,046		8,083,046	4,025,022	0	0	0	0		0001
S&P 500 OTC Call Option 9SUBSOAO	Fixed Annuity Hedge	N/A	Equity/Index	UBS..... 5493001KJTIIGC8Y1R12.....	12/28/2020...	12/28/2021...	10,418	38,914,980	3735	52,090,000	0	0	6,379,112		6,379,112	3,236,150	0	0	0	0		0001
S&P 500 OTC Call Option 9SCTMOAQ	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup..... 5493008GOWFHX1UU8231...	09/07/2021...	09/07/2022...	1,243	5,618,397	4520	0	86,489	0	48,314		48,314	(38,175)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSMOBZ	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868....	12/07/2020...	12/07/2021...	4,285	15,820,049	3692	139,202	0	0	354,660		354,660	135,389	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLMOAS	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80....	01/28/2021...	01/28/2022...	385	1,458,141	3787	0	14,873	0	43,465		43,465	28,592	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCSOZV	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	12/21/2020...	12/21/2021...	11,018	40,710,629	3695	55,090,000	0	0	7,109,364		7,109,364	3,540,168	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGA0AV	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale. O2RNE8IBXP4R0TD8PU41...	08/13/2021...	08/12/2022...	581	2,595,908	4468	0	91,635	0	44,571		44,571	(47,064)	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0DM	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale. O2RNE8IBXP4R0TD8PU41...	04/14/2021...	04/14/2022...	1,713	7,068,369	4126	0	483,986	0	627,151		627,151	143,165	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0IF	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868....	01/21/2021...	01/21/2022...	8,468	32,627,797	3853	0	2,519,745	0	4,447,941		4,447,941	1,928,197	0	0	0	0		0001
S&P 500 OTC Call Option 9GMLS0CC	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80....	08/06/2021...	01/07/2022...	815	174,426	214.02	0	8,223	0	5,385		5,385	(2,838)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCTS0BE	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup..... 5493008GOWFHX1UU8231...	03/12/2021...	03/14/2022...	8,461	33,364,600	3943	0	2,608,861	0	4,103,893		4,103,893	1,495,033	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFS0DB	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo..... KB1H1DSPRFMYMCUFXT09...	08/27/2021...	08/26/2022...	3,411	15,381,461	4509	0	1,039,742	0	702,150		702,150	(337,593)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS1AD	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	01/14/2021...	01/14/2022...	5,250	19,926,585	3796	0	1,585,137	0	2,990,977		2,990,977	1,405,839	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS1AB	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	01/14/2021...	01/14/2022...	6,923	26,276,523	3796	0	2,090,268	0	3,944,101		3,944,101	1,853,834	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0OX	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFGNF3BB653...	04/21/2021...	04/21/2022...	6,678	27,870,099	4173	0	1,889,873	0	2,253,068		2,253,068	363,195	0	0	0	0		0001
S&P 500 OTC Call Option 9SUBSOAS	Fixed Annuity Hedge	N/A	Equity/Index	UBS..... 5493001KJTIIGC8Y1R12.....	12/28/2020...	12/28/2021...	6,323	23,618,681	3735	31,615,000	0	0	3,871,677		3,871,677	1,964,118	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0TA	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80....	12/14/2020...	12/14/2021...	6,250	22,796,813	3647	31,250,000	0	0	4,283,399		4,283,399	2,080,851	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0JK	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868....	08/20/2021...	08/19/2022...	1,089	4,836,979	4442	0	338,102	0	260,126		260,126	(77,976)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0JA	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868....	04/21/2021...	04/21/2022...	9,567	39,927,109	4173	0	2,707,459	0	3,227,778		3,227,778	520,319	0	0	0	0		0001

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SWFS0AY	Fixed Annuity Hedge	N/A	Equity/ Index	Wells Fargo	03/19/2021	03/21/2022	916	3,727,772	4070	0	199,294	0	359,339		359,339	160,045	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SRBS0II	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets	07/21/2021	07/21/2022	1,173	5,112,743	4359	0	353,296	0	318,455		318,455	(34,841)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SWFS0CX	Fixed Annuity Hedge	N/A	Equity/ Index	Wells Fargo	08/27/2021	08/26/2022	5,339	24,075,526	4509	0	1,627,436	0	1,099,026		1,099,026	(528,410)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SUBM0AG	Fixed Annuity Hedge	N/A	Equity/ Index	UBS	06/14/2021	06/14/2022	365	1,553,130	4255	0	21,101	0	27,501		27,501	6,400	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SSGA0AS	Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale	09/16/2021	06/21/2022	8,325	35,171,377	4225	0	1,289,947	0	1,568,674		1,568,674	278,727	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SRBS0IK	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets	07/21/2021	07/21/2022	4,614	20,110,996	4359	0	1,377,185	0	1,252,643		1,252,643	(124,541)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SUBS0BS	Fixed Annuity Hedge	N/A	Equity/ Index	UBS	07/14/2021	07/14/2022	5,508	24,093,644	4374	0	1,624,263	0	1,423,700		1,423,700	(200,563)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SWFS0CR	Fixed Annuity Hedge	N/A	Equity/ Index	Wells Fargo	07/14/2021	07/14/2022	7,775	34,010,183	4374	0	2,292,783	0	2,009,671		2,009,671	(283,112)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SRBA0BC	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets	09/28/2021	09/28/2022	1,688	7,347,239	4353	0	321,074	0	271,393		271,393	(49,682)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SCSS0HZ	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int	01/21/2021	01/21/2022	20,708	79,789,374	3853	0	6,161,889	0	10,877,181		10,877,181	4,715,292	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0YE	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	10/21/2020	10/21/2021	15,090	51,842,600	3436	75,450,000	0	0	13,145,794		13,145,794	5,920,178	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMSS0MW	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley	02/19/2021	02/18/2022	5,647	22,061,191	3907	0	1,812,483	0	2,818,883		2,818,883	1,006,400	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SWFS0BV	Fixed Annuity Hedge	N/A	Equity/ Index	Wells Fargo	05/21/2021	05/20/2022	4,900	20,363,714	4156	0	1,447,362	0	1,803,958		1,803,958	356,597	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMLS0TS	Fixed Annuity Hedge	N/A	Equity/ Index	BOA/Merrill Lynch	09/14/2021	09/14/2022	573	2,545,868	4443	0	188,316	0	144,003		144,003	(44,313)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMSS0JW	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley	10/28/2020	10/28/2021	10,536	34,463,572	3271	52,680,000	0	0	10,917,747		10,917,747	4,516,936	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS1BJ	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	08/06/2021	08/05/2022	4,817	21,370,717	4437	0	1,413,806	0	1,129,551		1,129,551	(284,255)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMSS0PN	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley	04/28/2021	04/28/2022	12,777	53,448,491	4183	0	3,668,557	0	4,282,809		4,282,809	614,253	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SUBS0AA	Fixed Annuity Hedge	N/A	Equity/ Index	UBS	11/06/2020	11/05/2021	3,047	10,693,264	3509	15,235,000	0	0	2,447,124		2,447,124	1,134,020	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SCTM0AM	Fixed Annuity Hedge	N/A	Equity/ Index	Citigroup	07/28/2021	07/28/2022	279	1,227,779	4401	0	18,785	0	14,154		14,154	(4,631)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SCSM0CG	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int	07/07/2021	07/07/2022	3,572	15,567,240	4358	0	174,337	0	150,500		150,500	(23,837)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SWFS0BZ	Fixed Annuity Hedge	N/A	Equity/ Index	Wells Fargo	06/14/2021	06/14/2022	778	3,310,888	4256	0	216,624	0	245,579		245,579	28,956	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SWFS0CB	Fixed Annuity Hedge	N/A	Equity/ Index	Wells Fargo	06/14/2021	06/14/2022	1,246	5,301,917	4255	0	347,302	0	393,708		393,708	46,406	0	0	0	0	0	0001

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)	
S&P 500 OTC Call Option 9SMSS0MI	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653	02/19/2021	02/18/2022	19,269	75,278,395	3907	0	6,184,653	0	9,618,745		9,618,745	3,434,091	0	0	0	0		0001	
S&P 500 OTC Call Option 9SMLS0SU	Fixed Annuity Hedge	N/A	Equity/ Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80	12/07/2020	12/07/2021	5,869	21,668,113	3692	29,345,000	0	0	3,760,061		3,760,061	1,882,767	0	0	0	0		0001	
S&P 500 OTC Call Option 9SBCS0ZF	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/20/2020	11/19/2021	5,791	20,601,714	3558	28,955,000	0	0	4,406,063		4,406,063	2,071,982	0	0	0	0		0001	
S&P 500 OTC Call Option 9SMLM0AR	Fixed Annuity Hedge	N/A	Equity/ Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80	01/07/2021	01/07/2022	4,174	15,877,019	3804	0	142,885	0	262,622		262,622	119,736	0	0	0	0		0001	
S&P 500 OTC Call Option 9BSGS0DH	Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	08/06/2021	03/14/2022	1,045	419,986	401.9	0	13,794	0	5,210		5,210	(8,584)	0	0	0	0		0001	
S&P 500 OTC Call Option 9SMLS0SC	Fixed Annuity Hedge	N/A	Equity/ Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80	11/13/2020	11/12/2021	7,591	27,214,874	3585	37,955,000	0	0	5,556,197		5,556,197	2,661,753	0	0	0	0		0001	
S&P 500 OTC Call Option 9SRBA0BB	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	09/07/2021	09/07/2022	644	2,910,899	4520	0	108,289	0	43,344		43,344	(64,944)	0	0	0	0		0001	
S&P 500 OTC Call Option 9SMSS0MG	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653	02/19/2021	02/18/2022	5,394	21,072,794	3907	0	1,731,279	0	2,692,590		2,692,590	961,310	0	0	0	0		0001	
CASH MARGIN							0	0		0	0	0	101,329		101,329	0	0	0	0	0		0001	
0019999999. Total-Purchased Options-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108-Call Options and Warrants										4,656,032,456	725,922,041	0	1,584,158,745	XXX#####	474,859,764	0	0	0	0	0	XXX	XXX	
0079999999. Total-Purchased Options-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108										4,656,032,456	725,922,041	0	1,584,158,745	XXX#####	474,859,764	0	0	0	0	0	0	XXX	XXX
Total Purchased Options																							
0439999999. Total-Purchased Options-Call Options and Warrants										4,656,032,456	725,922,041	0	1,584,158,745	XXX#####	474,859,764	0	0	0	0	0	0	XXX	XXX
0499999999. Total-Purchased Options										4,656,032,456	725,922,041	0	1,584,158,745	XXX#####	474,859,764	0	0	0	0	0	0	XXX	XXX
Written Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Call Options and Warrants																							
Credit Suisse Balanced Trend 5 9CCSS0CT	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	05/14/2021	05/12/2022	14,013	4,042,891	288.51	0	(10,993)	0	(10,917)		(10,917)	76	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	18,544	5,274,099	284.41	0	(15,157)	0	(17,117)		(17,117)	(1,961)	0	0	0	0		0001	
Credit Suisse Balanced Trend 5 9CCSS0DE	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	08/13/2021	08/12/2022	22,276	6,609,289	296.7	0	(26,151)	0	(10,251)		(10,251)	15,900	0	0	0	0		0001	
Credit Suisse Balanced Trend 5 9CCSS0DB	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	07/14/2021	07/13/2022	19,360	5,712,362	295.06	0	(15,953)	0	(9,143)		(9,143)	6,810	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	14,530	4,041,520	278.15	72,574,646	0	0	(16,832)		(16,832)	10,899	0	0	0	0		0001	
Credit Suisse Balanced Trend 5 9CCSS0BV	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	10/14/2020	10/13/2021	1,637	450,470	275.18	8,176,406	0	0	(943)		(943)	2,577	0	0	0	0		0001	
Credit Suisse Balanced Trend 5 9CCSS0CH	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	01/19/2021	01/13/2022	10,739	3,024,102	281.6	0	(7,565)	0	(9,015)		(9,015)	(1,450)	0	0	0	0		0001	
Credit Suisse Balanced Trend 5 9CCSS0DH	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	09/14/2021	09/14/2022	11,774	3,492,286	296.61	0	(13,438)	0	(6,728)		(6,728)	6,709	0	0	0	0		0001	
Credit Suisse Balanced Trend 5 9CCSS0BY	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	11/13/2020	11/11/2021	2,394	666,202	278.28	11,957,313	0	0	(1,437)		(1,437)	2,598	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	7,566	2,157,369	285.14	0	(4,586)	0	(4,626)		(4,626)	(40)	0	0	0	0		0001	

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Credit Suisse Balanced Trend 5 9CCSS0CE	Fixed Annuity Hedge	N/A	Equity/Int	Credit Suisse FB E58DKGMJYYYJLN8C3868...	01/14/2021	01/13/2022	11,272	3,174,195	281.6	0	(8,316)	0	(9,462)		(9,462)	(1,146)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0CY	Fixed Annuity Hedge	N/A	Equity/Int	Credit Suisse FB E58DKGMJYYYJLN8C3868...	06/14/2021	06/13/2022	6,943	2,043,394	294.31	0	(7,669)	0	(2,905)		(2,905)	4,764	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0CQ	Fixed Annuity Hedge	N/A	Equity/Int	Credit Suisse FB E58DKGMJYYYJLN8C3868...	04/14/2021	04/13/2022	13,089	3,781,150	288.88	0	(14,395)	0	(7,605)		(7,605)	6,790	0	0	0	0		0001
HSI Hang Seng Option 9HCTS0AB	Fixed Annuity Hedge	N/A	Equity/Int	Citigroup 5493008GOWFH1U8231	12/14/2020	12/14/2021	19	555,452	29234	73,580	0	0	(364)		(364)	17,495	0	0	0	0		0001
HSI Hang Seng Option 9HRBS0AD	Fixed Annuity Hedge	N/A	Equity/Int	RBC Capital Markets ES7IP3U3RHIGC71XBU11	10/14/2020	10/14/2021	21	574,368	27351	83,161	0	0	(12)		(12)	30,565	0	0	0	0		0001
HSI Hang Seng Option 9HMSS0AH	Fixed Annuity Hedge	N/A	Equity/Int	Morgan Stanley 4PQUHN3JPFQFN3BB653	11/13/2020	11/12/2021	18	521,861	28992	70,447	0	0	(118)		(118)	16,738	0	0	0	0		0001
MSCI EM FLEX OPTION 9MXFS0AB	Fixed Annuity Hedge	N/A	Equity/Int	CBOE 529900RLNSGA90UPEH54	05/21/2021	05/20/2022	33	47,460	1438	0	(150,097)	0	(66,647)		(66,647)	83,450	0	0	0	0		0001
MSCI EM FLEX OPTION 9MXFS0AD	Fixed Annuity Hedge	N/A	Equity/Int	CBOE 529900RLNSGA90UPEH54	06/21/2021	06/21/2022	28	40,859	1459	0	(148,772)	0	(58,908)		(58,908)	89,864	0	0	0	0		0001
MSCI Emerging Markets 9MMS0AN	Fixed Annuity Hedge	N/A	Equity/Int	Morgan Stanley 4PQUHN3JPFQFN3BB653	09/21/2021	09/21/2022	3,079	4,198,463	1364	0	(206,190)	0	(180,208)		(180,208)	25,981	0	0	0	0		0001
MSCI Emerging Markets 9MWFS0AB	Fixed Annuity Hedge	N/A	Equity/Int	Wells Fargo KB1H1DSPRFMYCUMFXT09	07/21/2021	07/21/2022	3,613	5,127,172	1419	0	(186,476)	0	(119,917)		(119,917)	66,560	0	0	0	0		0001
MSCI Emerging Markets 9MMS0AL	Fixed Annuity Hedge	N/A	Equity/Int	Morgan Stanley 4PQUHN3JPFQFN3BB653	04/21/2021	04/21/2022	2,857	4,128,794	1445	0	(153,855)	0	(43,367)		(43,367)	110,488	0	0	0	0		0001
MSCI Emerging Markets 9MCSS0AL	Fixed Annuity Hedge	N/A	Equity/Int	Credit Suisse FB E58DKGMJYYYJLN8C3868...	10/21/2020	10/21/2021	3,193	3,928,731	1230	15,826,200	0	0	(123,997)		(123,997)	289,345	0	0	0	0		0001
MSCI Emerging Markets 9MCSS0AN	Fixed Annuity Hedge	N/A	Equity/Int	Credit Suisse FB E58DKGMJYYYJLN8C3868...	02/19/2021	02/18/2022	2,625	4,057,515	1546	0	(199,084)	0	(7,795)		(7,795)	191,289	0	0	0	0		0001
MSCI Emerging Markets 9MMSS0AF	Fixed Annuity Hedge	N/A	Equity/Int	Morgan Stanley 4PQUHN3JPFQFN3BB653	11/20/2020	11/19/2021	2,978	3,893,229	1307	14,750,630	0	0	(42,185)		(42,185)	225,351	0	0	0	0		0001
MSCI Emerging Markets 9MMSS0AJ	Fixed Annuity Hedge	N/A	Equity/Int	Morgan Stanley 4PQUHN3JPFQFN3BB653	01/21/2021	01/21/2022	2,949	4,482,362	1520	0	(211,603)	0	(7,313)		(7,313)	204,290	0	0	0	0		0001
MSCI Emerging Markets 9MCSS0AP	Fixed Annuity Hedge	N/A	Equity/Int	Credit Suisse FB E58DKGMJYYYJLN8C3868...	08/20/2021	08/19/2022	3,449	4,551,507	1320	0	(186,109)	0	(236,963)		(236,963)	(50,853)	0	0	0	0		0001
MSCI Emerging Markets 9MMSS0AH	Fixed Annuity Hedge	N/A	Equity/Int	Morgan Stanley 4PQUHN3JPFQFN3BB653	12/21/2020	12/21/2021	3,705	5,032,613	1358	18,341,973	0	0	(39,894)		(39,894)	225,930	0	0	0	0		0001
MSCI Emerging Markets 9MRBS0AF	Fixed Annuity Hedge	N/A	Equity/Int	RBC Capital Markets ES7IP3U3RHIGC71XBU11	03/19/2021	03/21/2022	2,801	4,047,053	1445	0	(199,024)	0	(32,342)		(32,342)	166,682	0	0	0	0		0001
Russell 2000 FLEX Call Option 9RXFS0AJ	Fixed Annuity Hedge	N/A	Equity/Int	CBOE 529900RLNSGA90UPEH54	05/21/2021	05/20/2022	23	52,245	2272	0	(376,197)	0	(298,456)		(298,456)	77,742	0	0	0	0		0001
Russell 2000 FLEX Call Option 9RWXS0AT	Fixed Annuity Hedge	N/A	Equity/Int	CBOE 529900RLNSGA90UPEH54	06/28/2021	06/28/2022	36	85,042	2362	0	(601,545)	0	(370,704)		(370,704)	230,841	0	0	0	0		0001
Russell 2000 FLEX Call Option 9RXFS0AH	Fixed Annuity Hedge	N/A	Equity/Int	CBOE 529900RLNSGA90UPEH54	05/07/2021	05/06/2022	30	69,750	2325	0	(483,727)	0	(301,761)		(301,761)	181,966	0	0	0	0		0001
Russell 2000 FLEX Call Option 9RWXS0AP	Fixed Annuity Hedge	N/A	Equity/Int	CBOE 529900RLNSGA90UPEH54	06/14/2021	06/14/2022	30	71,159	2372	0	(492,687)	0	(284,556)		(284,556)	208,130	0	0	0	0		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Russell 2000 FLEX Call Option 9RWXS0AV	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	07/14/2021	07/14/2022	32	72,597	2269	0	(490,720)	0	(477,188)	(477,188)	13,532	0	0	0	0	0	0001
Russell 2000 FLEX Call Option 9RXFS0AT	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	09/07/2021	09/07/2022	26	60,568	2330	0	(444,340)	0	(363,202)	(363,202)	81,138	0	0	0	0	0	0001
Russell 2000 FLEX Call Option 9RXFS0AR	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	08/20/2021	08/19/2022	22	48,822	2219	0	(339,515)	0	(409,043)	(409,043)	(69,528)	0	0	0	0	0	0001
Russell 2000 FLEX Call Option 9RWXS0AL	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	05/28/2021	05/27/2022	39	89,977	2307	0	(630,790)	0	(449,735)	(449,735)	181,055	0	0	0	0	0	0001
Russell 2000 FLEX Call Option 9RXFS0AL	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	06/07/2021	06/07/2022	27	64,033	2372	0	(424,538)	0	(250,439)	(250,439)	174,099	0	0	0	0	0	0001
Russell 2000 FLEX Call Option 9RWXS0AZ	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	09/14/2021	09/14/2022	36	81,222	2256	0	(630,600)	0	(627,755)	(627,755)	2,845	0	0	0	0	0	0001
Russell 2000 FLEX Call Option 9RXFS0AN	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	06/21/2021	06/21/2022	29	67,841	2339	0	(459,482)	0	(318,390)	(318,390)	141,092	0	0	0	0	0	0001
Russell 2000 FLEX Call Option 9RWXS0AR	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	06/28/2021	06/28/2022	23	54,856	2385	0	(357,940)	0	(217,225)	(217,225)	140,715	0	0	0	0	0	0001
Russell 2000 FLEX Call Option 9RWXS0AN	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	06/14/2021	06/14/2022	35	83,874	2396	0	(533,536)	0	(300,919)	(300,919)	232,617	0	0	0	0	0	0001
Russell 2000 FLEX Call Option 9RWXS0AD	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	04/07/2021	04/07/2022	30	68,319	2277	0	(498,189)	0	(335,545)	(335,545)	162,644	0	0	0	0	0	0001
Russell 2000 FLEX Call Option 9RXFS0AF	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	04/21/2021	04/21/2022	22	50,395	2291	0	(369,008)	0	(243,322)	(243,322)	125,686	0	0	0	0	0	0001
Russell 2000 FLEX Call Option 9RWXS0AH	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	04/28/2021	04/28/2022	41	96,058	2343	0	(734,314)	0	(371,077)	(371,077)	363,237	0	0	0	0	0	0001
Russell 2000 FLEX Call Option 9RWXS0AJ	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	05/28/2021	05/27/2022	25	58,290	2332	0	(373,602)	0	(262,085)	(262,085)	111,517	0	0	0	0	0	0001
Russell 2000 FLEX Call Option 9RWXS0AX	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	07/14/2021	07/14/2022	37	83,027	2244	0	(612,313)	0	(597,870)	(597,870)	14,443	0	0	0	0	0	0001
Russell 2000 FLEX Call Option 9RXFS0AD	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	04/14/2021	04/14/2022	30	68,693	2290	0	(524,418)	0	(325,620)	(325,620)	198,797	0	0	0	0	0	0001
Russell 2000 FLEX Call Option 9RXFS0AP	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	08/06/2021	08/05/2022	35	80,576	2302	0	(562,730)	0	(493,405)	(493,405)	69,325	0	0	0	0	0	0001
Russell 2000 FLEX Call Option 9RWXS0AF	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	04/28/2021	04/28/2022	23	54,369	2364	0	(388,104)	0	(189,488)	(189,488)	198,616	0	0	0	0	0	0001
Russell 2000 FLEX Call Option 9RWXS0AB	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	03/19/2021	03/21/2022	25	58,521	2341	0	(495,514)	0	(193,934)	(193,934)	301,580	0	0	0	0	0	0001
Russell 2000 FLEX Call Option 9RXFS0AB	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	04/14/2021	04/14/2022	40	92,579	2314	0	(651,544)	0	(389,756)	(389,756)	261,788	0	0	0	0	0	0001
Russell 2000 OTC Call Option 9RMSS0ED	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFQFN3BB653	09/28/2021	09/28/2022	2,273	5,144,322	2263	0	(421,256)	0	(398,800)	(398,800)	22,456	0	0	0	0	0	0001
Russell 2000 OTC Call Option 9RMSS0CZ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFQFN3BB653	01/28/2021	01/28/2022	2,676	5,773,149	2157	0	(533,268)	0	(398,558)	(398,558)	134,710	0	0	0	0	0	0001
Russell 2000 OTC Call Option 9RSGS0BB	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale	O2RNE8IBXP4R0TD8PU41	10/21/2020	10/21/2021	3,728	6,120,593	1642	0	18,555,710	0	(2,094,714)	(2,094,714)	(583,340)	0	0	0	0	0	0001

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SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Russell 2000 OTC Call Option 9RSGS0BH	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale. O2RNE8IBXP4R0TD8PU41...	12/14/2020...	12/14/2021...	4,630	9,041,927	1953	23,041,890	0	0	(1,300,815)		(1,300,815)	(349,891)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMSS0CF	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	10/28/2020...	10/28/2021...	4,000	6,263,240	1566	19,945,120	0	0	(2,552,208)		(2,552,208)	(684,499)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RBCS0EL	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	11/27/2020...	11/26/2021...	2,721	5,189,029	1907	13,524,676	0	0	(855,188)		(855,188)	(231,935)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RCSS0BR	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868....	01/14/2021...	01/14/2022...	2,695	5,985,245	2221	0	(470,631)	0	(281,576)		(281,576)	189,055	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMSS0DR	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	07/28/2021...	07/28/2022...	2,385	5,446,100	2283	0	(378,190)	0	(349,987)		(349,987)	28,203	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMSS0DX	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	08/13/2021...	08/12/2022...	3,515	7,973,637	2268	0	(570,877)	0	(557,651)		(557,651)	13,226	0	0	0	0		0001
Russell 2000 OTC Call Option 9RBCS0EN	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	03/26/2021...	03/28/2022...	2,749	6,272,971	2282	0	(487,972)	0	(291,202)		(291,202)	196,769	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMSS0DT	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	07/28/2021...	07/28/2022...	3,701	8,372,920	2262	0	(625,951)	0	(580,177)		(580,177)	45,774	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMSS0CR	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	12/28/2020...	12/28/2021...	3,789	7,740,018	2043	18,841,447	0	0	(811,870)		(811,870)	(193,226)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RSGS0AZ	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	10/14/2020...	10/14/2021...	4,822	7,983,014	1656	24,014,621	0	0	(2,642,508)		(2,642,508)	(746,461)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RBCS0EJ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	11/13/2020...	11/12/2021...	5,593	9,946,591	1778	27,849,001	0	0	(2,414,896)		(2,414,896)	(682,837)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RRBS0DP	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11....	08/27/2021...	08/26/2022...	1,760	4,065,090	2310	0	(301,428)	0	(254,748)		(254,748)	46,680	0	0	0	0		0001
Russell 2000 OTC Call Option 9RSGS0BF	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	12/14/2020...	12/14/2021...	3,483	6,875,268	1974	17,297,693	0	0	(916,802)		(916,802)	(242,033)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMSS0CJ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	11/13/2020...	11/12/2021...	3,260	5,856,720	1797	16,201,972	0	0	(1,350,570)		(1,350,570)	(381,925)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMSS0CL	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	11/20/2020...	11/19/2021...	3,522	6,415,605	1822	17,535,158	0	0	(1,379,556)		(1,379,556)	(386,446)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMSS0DH	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	03/05/2021...	03/07/2022...	2,268	5,089,778	2244	0	(447,918)	0	(263,104)		(263,104)	184,814	0	0	0	0		0001
Russell 2000 OTC Call Option 9RUBS0AD	Fixed Annuity Hedge	N/A	Equity/Index	UBS... 5493001KJTIIGC8Y1R12....	05/14/2021...	05/13/2022...	3,100	7,028,072	2267	0	(506,299)	0	(401,723)		(401,723)	104,575	0	0	0	0		0001
Russell 2000 OTC Call Option 9RCSS0BT	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868....	01/14/2021...	01/14/2022...	3,322	7,297,537	2197	0	(620,221)	0	(392,485)		(392,485)	227,735	0	0	0	0		0001
Russell 2000 OTC Call Option 9RBCS0EP	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	03/26/2021...	03/28/2022...	4,395	9,927,426	2259	0	(831,133)	0	(514,603)		(514,603)	316,530	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMSS0CT	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	12/28/2020...	12/28/2021...	2,922	5,915,297	2024	14,558,135	0	0	(667,685)		(667,685)	(167,666)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RCSS0BZ	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868....	02/12/2021...	02/14/2022...	1,450	3,368,365	2323	0	(316,349)	0	(102,140)		(102,140)	214,209	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMSS0DV	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	08/13/2021...	08/12/2022...	2,644	6,055,421	2290	0	(401,205)	0	(393,330)		(393,330)	7,875	0	0	0	0		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Russell 2000 OTC Call Option 9RMSSOCN	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	11/27/2020...	11/26/2021...	5,096	9,601,934	1884	25,390,259	0	0	(1,706,696)		(1,706,696)	(465,277)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMSSODB	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	01/28/2021...	01/28/2022...	3,365	7,187,977	2136	0	(706,719)	0	(547,277)		(547,277)	159,442	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMSSODN	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	07/07/2021...	07/07/2022...	2,160	4,982,450	2307	0	(339,869)	0	(278,230)		(278,230)	61,639	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMSSODL	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	03/12/2021...	03/14/2022...	2,589	6,280,215	2426	0	(501,060)	0	(120,325)		(120,325)	380,735	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMSSOCX	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	01/21/2021...	01/21/2022...	1,643	3,592,239	2186	0	(305,153)	0	(209,955)		(209,955)	95,198	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMSSODF	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	02/26/2021...	02/28/2022...	5,875	13,185,909	2244	0	(1,326,009)	0	(663,473)		(663,473)	662,536	0	0	0	0		0001
Russell 2000 OTC Call Option 9RSGS0BL	Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale. 02RNE8IBXP4R0TD8PU41...	09/28/2021...	09/28/2022...	3,614	8,254,231	2284	0	(629,741)	0	(603,800)		(603,800)	25,941	0	0	0	0		0001
Russell 2000 OTC Call Option 9RSGS0BJ	Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale. 02RNE8IBXP4R0TD8PU41...	09/21/2021...	09/21/2022...	2,671	5,976,523	2238	0	(469,350)	0	(495,594)		(495,594)	(26,244)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMSSODD	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	02/05/2021...	02/07/2022...	2,007	4,579,553	2282	0	(393,651)	0	(171,254)		(171,254)	222,397	0	0	0	0		0001
Russell 2000 OTC Call Option 9RUBS0AB	Fixed Annuity Hedge	N/A	Equity/ Index	UBS... 5493001KJTIIGC8Y1R12...	05/14/2021...	05/13/2022...	3,724	8,532,243	2291	0	(563,821)	0	(439,330)		(439,330)	124,492	0	0	0	0		0001
Russell 2000 OTC Call Option 9RCSS0BX	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	02/12/2021...	02/14/2022...	2,229	5,224,954	2344	0	(462,834)	0	(138,607)		(138,607)	324,226	0	0	0	0		0001
Russell 2000 OTC Call Option 9RCSS0BV	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	02/12/2021...	02/14/2022...	2,883	6,806,821	2361	0	(574,875)	0	(161,579)		(161,579)	413,296	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMSS0EB	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	09/14/2021...	09/14/2022...	2,508	5,719,469	2280	0	(408,319)	0	(411,247)		(411,247)	(2,928)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMSSODP	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	07/21/2021...	07/21/2022...	2,374	5,435,131	2289	0	(373,068)	0	(336,104)		(336,104)	36,964	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMSSOCB	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	10/07/2020...	10/07/2021...	4,345	7,167,251	1650	21,627,759	0	0	(2,408,307)		(2,408,307)	(686,869)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RSGS0AX	Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale. 02RNE8IBXP4R0TD8PU41...	10/14/2020...	10/14/2021...	3,441	5,748,603	1671	17,110,682	0	0	(1,833,878)		(1,833,878)	(520,621)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMSSOCH	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	11/06/2020...	11/05/2021...	4,593	7,732,867	1684	22,857,478	0	0	(2,402,089)		(2,402,089)	(670,965)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RCSS0CB	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	02/19/2021...	02/18/2022...	1,518	3,520,318	2319	0	(320,826)	0	(111,893)		(111,893)	208,933	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMSSOCD	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	10/28/2020...	10/28/2021...	4,332	6,850,581	1581	21,565,476	0	0	(2,697,044)		(2,697,044)	(728,508)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMSSODZ	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	08/27/2021...	08/26/2022...	3,856	8,991,421	2332	0	(615,633)	0	(519,618)		(519,618)	96,016	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMSSODJ	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	03/12/2021...	03/14/2022...	2,708	6,498,144	2400	0	(559,430)	0	(146,648)		(146,648)	412,782	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMSSOCP	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	12/21/2020...	12/21/2021...	2,653	5,345,424	2015	13,195,995	0	0	(617,948)		(617,948)	(157,210)	0	0	0	0		0001

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Russell 2000 OTC Call Option 9RMSSOCV	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	01/07/2021...	01/07/2022...	2,127	4,563,096	2145	0	(363,754)	0	(311,111)		(311,111)	52,643	0	0	0	0	0	0001
Russell 2000 OTC Call Option 9RSGS0BD	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale. O2RNE8IBXP4R0TD8PU41...	12/07/2020...	12/07/2021...	3,263	6,317,396	1936	16,230,456	0	0	(954,430)		(954,430)	(257,868)	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SXFS0AV	Fixed Annuity Hedge	N/A	Equity/Index	CBOE... 529900RLNSGA90UPEH54...	07/28/2021...	07/28/2022...	42	187,119	4455	0	(1,121,646)	0	(923,740)		(923,740)	197,906	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SXFS0AP	Fixed Annuity Hedge	N/A	Equity/Index	CBOE... 529900RLNSGA90UPEH54...	07/14/2021...	07/14/2022...	13	60,374	4644	0	(192,894)	0	(157,566)		(157,566)	35,328	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SXFS0DV	Fixed Annuity Hedge	N/A	Equity/Index	CBOE... 529900RLNSGA90UPEH54...	08/20/2021...	08/19/2022...	52	245,402	4719	0	(834,616)	0	(567,163)		(567,163)	267,453	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SXFS0BW	Fixed Annuity Hedge	N/A	Equity/Index	CBOE... 529900RLNSGA90UPEH54...	06/21/2021...	06/21/2022...	56	245,129	4377	0	(1,091,946)	0	(1,364,682)		(1,364,682)	(272,737)	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SXFS0AU	Fixed Annuity Hedge	N/A	Equity/Index	CBOE... 529900RLNSGA90UPEH54...	05/21/2021...	05/20/2022...	64	275,949	4312	0	(1,336,986)	0	(1,687,614)		(1,687,614)	(350,629)	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SXFS0DN	Fixed Annuity Hedge	N/A	Equity/Index	CBOE... 529900RLNSGA90UPEH54...	08/06/2021...	08/05/2022...	17	78,317	4607	0	(334,464)	0	(251,351)		(251,351)	83,113	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SXFS0DR	Fixed Annuity Hedge	N/A	Equity/Index	CBOE... 529900RLNSGA90UPEH54...	08/06/2021...	08/05/2022...	33	148,455	4499	0	(844,844)	0	(662,430)		(662,430)	182,414	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SXFS0CZ	Fixed Annuity Hedge	N/A	Equity/Index	CBOE... 529900RLNSGA90UPEH54...	07/21/2021...	07/21/2022...	68	315,123	4634	0	(1,029,925)	0	(875,222)		(875,222)	154,703	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SXFS0BY	Fixed Annuity Hedge	N/A	Equity/Index	CBOE... 529900RLNSGA90UPEH54...	06/21/2021...	06/21/2022...	93	406,657	4373	0	(1,836,195)	0	(2,291,682)		(2,291,682)	(455,488)	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SXFS0AN	Fixed Annuity Hedge	N/A	Equity/Index	CBOE... 529900RLNSGA90UPEH54...	07/14/2021...	07/14/2022...	11	51,851	4714	0	(132,704)	0	(104,643)		(104,643)	28,061	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SXFS0CE	Fixed Annuity Hedge	N/A	Equity/Index	CBOE... 529900RLNSGA90UPEH54...	06/21/2021...	06/21/2022...	56	241,604	4314	0	(1,284,754)	0	(1,578,050)		(1,578,050)	(293,297)	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SXFS0BO	Fixed Annuity Hedge	N/A	Equity/Index	CBOE... 529900RLNSGA90UPEH54...	06/21/2021...	06/21/2022...	16	70,733	4421	0	(276,288)	0	(349,872)		(349,872)	(73,583)	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SXFS0CA	Fixed Annuity Hedge	N/A	Equity/Index	CBOE... 529900RLNSGA90UPEH54...	06/21/2021...	06/21/2022...	68	296,766	4364	0	(1,373,058)	0	(1,709,585)		(1,709,585)	(336,527)	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SXFS0FD	Fixed Annuity Hedge	N/A	Equity/Index	CBOE... 529900RLNSGA90UPEH54...	09/21/2021...	09/21/2022...	61	274,185	4495	0	(1,482,910)	0	(1,382,142)		(1,382,142)	100,768	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SXFS0AY	Fixed Annuity Hedge	N/A	Equity/Index	CBOE... 529900RLNSGA90UPEH54...	05/21/2021...	05/20/2022...	84	361,101	4299	0	(1,811,410)	0	(2,283,960)		(2,283,960)	(472,550)	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SXFS0EP	Fixed Annuity Hedge	N/A	Equity/Index	CBOE... 529900RLNSGA90UPEH54...	08/20/2021...	08/19/2022...	54	244,647	4531	0	(1,386,250)	0	(1,033,727)		(1,033,727)	352,524	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SXFS0BQ	Fixed Annuity Hedge	N/A	Equity/Index	CBOE... 529900RLNSGA90UPEH54...	06/21/2021...	06/21/2022...	73	321,640	4406	0	(1,315,170)	0	(1,657,607)		(1,657,607)	(342,437)	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SXFS0AD	Fixed Annuity Hedge	N/A	Equity/Index	CBOE... 529900RLNSGA90UPEH54...	04/28/2021...	04/28/2022...	62	266,195	4293	0	(1,388,502)	0	(1,619,863)		(1,619,863)	(231,361)	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SXFS0CX	Fixed Annuity Hedge	N/A	Equity/Index	CBOE... 529900RLNSGA90UPEH54...	07/21/2021...	07/21/2022...	186	835,200	4490	0	(4,123,241)	0	(3,670,309)		(3,670,309)	452,931	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SXFS0EL	Fixed Annuity Hedge	N/A	Equity/Index	CBOE... 529900RLNSGA90UPEH54...	08/20/2021...	08/19/2022...	176	805,343	4576	0	(4,073,221)	0	(2,977,125)		(2,977,125)	1,096,096	0	0	0	0	0	0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 FLEX OPTION 9SXF50AW	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/21/2021	05/20/2022	78	335,827	4305	0	(1,654,723)	0	(2,087,649)		(2,087,649)	(432,925)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXF50CI	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/07/2021	07/07/2022	48	213,876	4456	0	(1,745,280)	0	(1,000,866)		(1,000,866)	744,414	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXF50BU	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/21/2021	06/21/2022	81	355,041	4383	0	(1,554,068)	0	(1,945,897)		(1,945,897)	(391,829)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXF50CP	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/21/2021	07/21/2022	73	329,289	4511	0	(1,538,399)	0	(1,362,310)		(1,362,310)	176,089	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXF50EX	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/21/2021	09/21/2022	64	289,508	4524	0	(1,455,232)	0	(1,354,014)		(1,354,014)	101,218	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXF50AC	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/07/2021	05/06/2022	12	52,975	4415	0	(222,826)	0	(231,406)		(231,406)	(8,580)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXF50CG	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/21/2021	06/21/2022	40	171,678	4292	0	(969,201)	0	(1,184,189)		(1,184,189)	(214,988)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXF50AI	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/07/2021	05/06/2022	64	275,247	4301	0	(1,566,582)	0	(1,675,344)		(1,675,344)	(108,762)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXF50AL	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/14/2021	06/14/2022	6	27,550	4592	0	(66,724)	0	(76,476)		(76,476)	(9,753)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXF50CN	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/21/2021	07/21/2022	54	243,913	4517	0	(1,120,552)	0	(990,799)		(990,799)	129,753	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXF50BG	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/07/2021	06/07/2022	48	207,640	4326	0	(1,082,474)	0	(1,277,315)		(1,277,315)	(194,841)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXF50BS	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/21/2021	06/21/2022	56	245,578	4385	0	(1,068,258)	0	(1,338,432)		(1,338,432)	(270,175)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXF50EJ	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/20/2021	08/19/2022	76	348,538	4586	0	(1,717,015)	0	(1,248,969)		(1,248,969)	468,046	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXF50BK	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/21/2021	06/21/2022	58	260,451	4491	0	(812,872)	0	(1,048,008)		(1,048,008)	(235,136)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXF50FL	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/21/2021	09/21/2022	49	216,748	4423	0	(1,391,943)	0	(1,302,899)		(1,302,899)	89,044	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXF50ER	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/07/2021	09/07/2022	16	75,069	4692	0	(333,824)	0	(204,714)		(204,714)	129,110	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXF50AH	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/28/2021	04/28/2022	44	186,244	4233	0	(1,134,460)	0	(1,325,766)		(1,325,766)	(191,306)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXF50AQ	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/21/2021	05/20/2022	75	325,061	4334	0	(1,481,430)	0	(1,872,315)		(1,872,315)	(390,885)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXF50AG	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/07/2021	05/06/2022	48	208,163	4337	0	(1,080,664)	0	(1,147,764)		(1,147,764)	(67,100)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXF50ED	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/20/2021	08/19/2022	86	396,117	4606	0	(1,851,692)	0	(1,334,156)		(1,334,156)	517,536	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXF50BE	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/07/2021	06/07/2022	51	222,127	4355	0	(1,069,090)	0	(1,264,888)		(1,264,888)	(195,798)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXF50DX	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/20/2021	08/19/2022	167	778,846	4664	0	(3,109,089)	0	(2,176,356)		(2,176,356)	932,733	0	0	0	0		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 FLEX OPTION 9SXF50AS	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/21/2021	05/20/2022	99	427,270	4316	0	(2,046,766)	0	(2,584,510)		(2,584,510)	(537,744)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXF50DF	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/21/2021	07/21/2022	64	289,780	4528	0	(1,291,837)	0	(1,138,815)		(1,138,815)	153,023	0	0	0	0		0001
S&P 500 FLEX OPTION 9SFXS0AJ	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/28/2021	05/27/2022	38	161,657	4254	0	(937,609)	0	(1,160,740)		(1,160,740)	(223,132)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SFXS0AF	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/28/2021	04/28/2022	56	238,092	4252	0	(1,385,283)	0	(1,616,713)		(1,616,713)	(231,430)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SFXS0AT	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/28/2021	07/28/2022	12	54,751	4563	0	(248,602)	0	(197,280)		(197,280)	51,322	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXF50CR	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/21/2021	07/21/2022	50	225,236	4505	0	(1,069,848)	0	(948,893)		(948,893)	120,955	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXF50DB	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/21/2021	07/21/2022	159	727,683	4577	0	(2,823,993)	0	(2,451,793)		(2,451,793)	372,199	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXF50DH	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/21/2021	07/21/2022	14	63,914	4565	0	(256,283)	0	(223,364)		(223,364)	32,920	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXF50CT	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/21/2021	07/21/2022	48	216,037	4501	0	(1,037,086)	0	(920,773)		(920,773)	116,313	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXF50BA	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/21/2021	05/20/2022	53	227,287	4288	0	(1,172,169)	0	(1,476,580)		(1,476,580)	(304,411)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXF50CC	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/21/2021	06/21/2022	63	272,975	4333	0	(1,379,576)	0	(1,702,686)		(1,702,686)	(323,110)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXF50EZ	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/21/2021	09/21/2022	71	322,564	4543	0	(1,539,848)	0	(1,431,440)		(1,431,440)	108,408	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXF50FB	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/21/2021	09/21/2022	70	315,248	4504	0	(1,668,170)	0	(1,553,850)		(1,553,850)	114,320	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXF50EB	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/20/2021	08/19/2022	62	287,335	4634	0	(1,244,359)	0	(883,997)		(883,997)	360,362	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXF50EN	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/20/2021	08/19/2022	47	214,082	4555	0	(1,141,832)	0	(842,437)		(842,437)	299,395	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXF50FH	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/21/2021	09/21/2022	49	218,924	4468	0	(1,265,866)	0	(1,181,506)		(1,181,506)	84,360	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXF50ET	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/07/2021	09/07/2022	55	254,021	4619	0	(1,368,290)	0	(873,133)		(873,133)	495,157	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXF50FF	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/21/2021	09/21/2022	137	614,420	4485	0	(3,408,012)	0	(3,177,355)		(3,177,355)	230,657	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXF50DL	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/21/2021	07/21/2022	65	295,469	4546	0	(1,253,392)	0	(1,098,744)		(1,098,744)	154,649	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXF50DP	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/06/2021	08/05/2022	47	213,437	4541	0	(1,089,194)	0	(840,932)		(840,932)	248,262	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXF50EH	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/20/2021	08/19/2022	60	275,695	4595	0	(1,327,038)	0	(961,244)		(961,244)	365,794	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXF50DD	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/21/2021	07/21/2022	50	223,514	4470	0	(1,163,098)	0	(1,040,264)		(1,040,264)	122,834	0	0	0	0		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 FLEX OPTION 9SXF50EF	Fixed Annuity Hedge	N/A	Equity/Index	CBOE..... 529900RLNSGA90UPEH54....	08/20/2021...	08/19/2022....	62	285,270	4601.....	0	(1,350,937)	0	(975,589)		(975,589)	375,348	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXF50BM	Fixed Annuity Hedge	N/A	Equity/Index	CBOE..... 529900RLNSGA90UPEH54....	06/21/2021...	06/21/2022....	189	838,410	4436.....	0	(3,121,530)	0	(3,971,829)		(3,971,829)	(850,300)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXF50BC	Fixed Annuity Hedge	N/A	Equity/Index	CBOE..... 529900RLNSGA90UPEH54....	06/07/2021...	06/07/2022....	20	87,844	4392.....	0	(381,131)	0	(452,570)		(452,570)	(71,439)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXF50DZ	Fixed Annuity Hedge	N/A	Equity/Index	CBOE..... 529900RLNSGA90UPEH54....	08/20/2021...	08/19/2022....	61	281,481	4614.....	0	(1,286,020)	0	(923,179)		(923,179)	362,841	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXF50DJ	Fixed Annuity Hedge	N/A	Equity/Index	CBOE..... 529900RLNSGA90UPEH54....	07/21/2021...	07/21/2022....	43	190,516	4431.....	0	(1,096,971)	0	(988,612)		(988,612)	108,359	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXF50AO	Fixed Annuity Hedge	N/A	Equity/Index	CBOE..... 529900RLNSGA90UPEH54....	05/21/2021...	05/20/2022....	57	251,737	4416.....	0	(907,902)	0	(1,144,752)		(1,144,752)	(236,849)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXF50CK	Fixed Annuity Hedge	N/A	Equity/Index	CBOE..... 529900RLNSGA90UPEH54....	07/21/2021...	07/21/2022....	86	388,717	4520.....	0	(1,771,167)	0	(1,564,533)		(1,564,533)	206,633	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXF50AE	Fixed Annuity Hedge	N/A	Equity/Index	CBOE..... 529900RLNSGA90UPEH54....	05/07/2021...	05/06/2022....	50	218,233	4365.....	0	(1,052,442)	0	(1,110,400)		(1,110,400)	(57,958)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SWXS0AB	Fixed Annuity Hedge	N/A	Equity/Index	CBOE..... 529900RLNSGA90UPEH54....	04/28/2021...	04/28/2022....	12	52,084	4340.....	0	(240,122)	0	(278,032)		(278,032)	(37,910)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SWXS0AX	Fixed Annuity Hedge	N/A	Equity/Index	CBOE..... 529900RLNSGA90UPEH54....	09/14/2021...	09/14/2022....	54	245,203	4541.....	0	(1,454,651)	0	(1,076,267)		(1,076,267)	378,384	0	0	0	0		0001
S&P 500 FLEX OPTION 9SWXS0AR	Fixed Annuity Hedge	N/A	Equity/Index	CBOE..... 529900RLNSGA90UPEH54....	07/14/2021...	07/14/2022....	15	67,990	4533.....	0	(301,890)	0	(257,823)		(257,823)	44,067	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXF50FJ	Fixed Annuity Hedge	N/A	Equity/Index	CBOE..... 529900RLNSGA90UPEH54....	09/21/2021...	09/21/2022....	50	222,325	4447.....	0	(1,353,050)	0	(1,264,485)		(1,264,485)	88,565	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0II	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868....	01/21/2021...	01/21/2022....	8,335	33,255,400	3990.....	0	(1,821,788)	0	(3,440,626)		(3,440,626)	(1,618,839)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0XP	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	10/14/2020...	10/14/2021....	2,112	7,656,169	3625.....	10,397,524	0	0	(1,439,536)		(1,439,536)	(719,216)	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....	8,134	37,005,633	4550.....	0	(866,434)	0	(1,035,943)		(1,035,943)	(169,508)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0SV	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80....	12/07/2020...	12/07/2021....	5,869	22,084,167	3763.....	29,095,802	0	0	(3,379,228)		(3,379,228)	(1,760,296)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0PS	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653....	05/28/2021...	05/27/2022....	5,582	24,082,199	4314.....	0	(1,190,089)	0	(1,487,067)		(1,487,067)	(296,978)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0KM	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653....	11/20/2020...	11/19/2021....	5,648	20,522,968	3634.....	27,984,993	0	0	(3,885,839)		(3,885,839)	(1,902,925)	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....	5,631	24,976,357	4436.....	0	(832,148)	0	(964,482)		(964,482)	(132,334)	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFS0DO	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo..... KB1H1DSPRFMYMCUFXT09....	09/21/2021...	09/21/2022....	10,971	49,537,356	4515.....	0	(2,683,800)	0	(2,367,933)		(2,367,933)	315,867	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFS0BG	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo..... KB1H1DSPRFMYMCUFXT09....	03/19/2021...	03/21/2022....	5,113	20,547,869	4019.....	0	(1,241,054)	0	(2,202,788)		(2,202,788)	(961,734)	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFS0DA	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo..... KB1H1DSPRFMYMCUFXT09....	08/27/2021...	08/26/2022....	5,012	22,967,089	4582.....	0	(1,306,280)	0	(849,581)		(849,581)	456,698	0	0	0	0		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SBCS0XR	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/14/2020	10/14/2021	7,793	28,000,093	3593	38,500,615	0	0	(5,560,926)		(5,560,926)	(2,729,691)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0NY	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFQFN3BB653	03/19/2021	03/21/2022	6,730	27,196,334	4041	0	(1,554,800)	0	(2,785,124)		(2,785,124)	(1,230,324)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0ZG	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/20/2020	11/19/2021	5,791	21,271,270	3673	28,567,698	0	0	(3,767,389)		(3,767,389)	(1,889,335)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS1AO	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/26/2021	03/28/2022	9,665	38,940,188	4029	0	(2,407,766)	0	(4,130,271)		(4,130,271)	(1,722,505)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0JH	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYJLN8C3868	08/13/2021	08/12/2022	1,122	5,319,391	4741	0	(171,514)	0	(110,475)		(110,475)	61,039	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	16,229	70,817,676	4364	0	(2,945,724)	0	(3,759,828)		(3,759,828)	(814,104)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0MJ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFQFN3BB653	02/19/2021	02/18/2022	19,269	79,042,401	4102	0	(4,111,502)	0	(6,679,682)		(6,679,682)	(2,568,180)	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFS0BU	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	05/21/2021	05/20/2022	4,992	21,293,725	4266	0	(1,157,145)	0	(1,465,439)		(1,465,439)	(308,294)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0NJ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFQFN3BB653	02/26/2021	02/28/2022	5,357	20,808,302	3884	0	(1,529,165)	0	(2,805,956)		(2,805,956)	(1,276,791)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0QI	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFQFN3BB653	07/28/2021	07/28/2022	5,399	24,143,950	4472	0	(1,389,317)	0	(1,138,243)		(1,138,243)	251,074	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0OG	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFQFN3BB653	03/26/2021	03/28/2022	5,926	24,163,146	4077	0	(1,318,252)	0	(2,316,281)		(2,316,281)	(998,029)	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	7,062	30,481,569	4316	0	(1,446,156)	0	(1,841,748)		(1,841,748)	(395,592)	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	15,781	69,153,762	4382	0	(2,701,546)	0	(3,185,497)		(3,185,497)	(483,950)	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFS0DY	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	09/28/2021	09/28/2022	11,334	50,388,471	4446	0	(3,215,754)	0	(2,910,427)		(2,910,427)	305,327	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0LG	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFQFN3BB653	01/21/2021	01/21/2022	18,027	71,556,915	3969	0	(4,135,408)	0	(7,736,728)		(7,736,728)	(3,601,320)	0	0	0	0		0001
S&P 500 OTC Call Option 9SUBS0AH	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJTIIGC8Y1R12	12/07/2020	12/07/2021	6,486	24,640,509	3799	32,027,738	0	0	(3,522,703)		(3,522,703)	(1,872,529)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0NH	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFQFN3BB653	02/26/2021	02/28/2022	8,962	34,913,801	3896	0	(2,501,847)	0	(4,611,116)		(4,611,116)	(2,109,269)	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFS0DC	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	08/27/2021	08/26/2022	3,411	15,569,100	4564	0	(924,382)	0	(607,659)		(607,659)	316,723	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFS0BE	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	03/19/2021	03/21/2022	8,223	33,367,947	4058	0	(1,825,384)	0	(3,298,422)		(3,298,422)	(1,473,038)	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFS0CW	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	08/27/2021	08/26/2022	1,234	5,770,455	4676	0	(257,623)	0	(158,654)		(158,654)	98,969	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS1AY	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/14/2021	05/13/2022	4,930	21,159,412	4292	0	(1,077,846)	0	(1,340,408)		(1,340,408)	(262,561)	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFS0AE	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	01/21/2021	01/21/2022	6,207	24,736,323	3985	0	(1,371,007)	0	(2,585,128)		(2,585,128)	(1,214,121)	0	0	0	0		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SWFS0DG	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	09/21/2021	09/21/2022	42,412	201,290,321	4746	0	(5,749,231)	0	(4,833,575)		(4,833,575)	915,655	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMSS0QU	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	09/07/2021	09/07/2022	4,524	21,055,917	4654	0	(1,083,511)	0	(647,858)		(647,858)	435,654	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0YH	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	10/21/2020	10/21/2021	9,132	32,528,093	3562	45,001,126	0	0	(6,808,550)		(6,808,550)	(3,266,615)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMSS0PU	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	05/28/2021	05/27/2022	11,408	48,958,116	4292	0	(2,573,657)	0	(3,204,478)		(3,204,478)	(630,820)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SSGS0DR	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale	07/07/2021	07/07/2022	1,290	5,867,101	4548	0	(233,569)	0	(207,193)		(207,193)	26,376	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SCSS0JM	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	08/20/2021	08/19/2022	48,902	236,755,121	4841	0	(5,496,732)	0	(3,495,256)		(3,495,256)	2,001,476	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMLS0SZ	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch	12/14/2020	12/14/2021	5,520	20,716,008	3753	27,259,747	0	0	(3,251,029)		(3,251,029)	(1,678,169)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SCSS0HR	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	01/14/2021	01/14/2022	5,954	24,632,532	4137	0	(778,491)	0	(1,744,569)		(1,744,569)	(966,078)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SCSS0IC	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	01/21/2021	01/21/2022	7,104	28,431,487	4002	0	(1,506,196)	0	(2,862,716)		(2,862,716)	(1,356,520)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SUBS0CB	Fixed Annuity Hedge	N/A	Equity/Index	UBS	08/13/2021	08/12/2022	1,354	6,118,645	4519	0	(361,501)	0	(262,363)		(262,363)	99,138	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SSGS0DB	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale	10/21/2020	10/21/2021	3,977	13,883,190	3491	19,752,486	0	0	(3,245,833)		(3,245,833)	(1,502,806)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SUBS0BJ	Fixed Annuity Hedge	N/A	Equity/Index	UBS	05/21/2021	05/20/2022	5,124	21,643,878	4224	0	(1,305,478)	0	(1,646,627)		(1,646,627)	(341,148)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SWFS0BK	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	04/21/2021	04/21/2022	49,744	226,286,948	4549	0	(5,275,341)	0	(5,681,855)		(5,681,855)	(406,514)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMSS0KQ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	11/27/2020	11/26/2021	1,377	5,203,890	3779	6,775,074	0	0	(764,123)		(764,123)	(404,659)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0XV	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	10/14/2020	10/14/2021	6,662	23,701,731	3558	33,039,923	0	0	(4,987,883)		(4,987,883)	(2,404,428)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0XT	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	10/14/2020	10/14/2021	7,526	26,959,411	3582	37,225,101	0	0	(5,451,498)		(5,451,498)	(2,660,871)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SWFS0CG	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	06/21/2021	06/21/2022	49,490	227,902,440	4605	0	(4,755,014)	0	(6,223,746)		(6,223,746)	(1,468,732)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SCSS0JB	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	04/21/2021	04/21/2022	9,567	41,332,501	4320	0	(1,920,860)	0	(2,291,941)		(2,291,941)	(371,081)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SUBS0BV	Fixed Annuity Hedge	N/A	Equity/Index	UBS	07/14/2021	07/14/2022	4,753	21,136,163	4447	0	(1,193,534)	0	(1,031,927)		(1,031,927)	161,607	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SWFS0AX	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	03/12/2021	03/14/2022	11,616	47,134,243	4058	0	(2,825,819)	0	(4,608,637)		(4,608,637)	(1,782,819)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SCSS0IM	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	03/19/2021	03/21/2022	59,012	251,702,703	4265	0	(7,788,121)	0	(14,977,465)		(14,977,465)	(7,189,345)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMSS0KB	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	11/13/2020	11/12/2021	1,485	5,527,853	3722	7,309,526	0	0	(892,197)		(892,197)	(462,654)	0	0	0	0	0	0001

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SMLSOTJ	Fixed Annuity Hedge	N/A	Equity/ Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80	03/19/2021	03/21/2022	6,762	27,452,638	4060	0	(1,495,722)	0	(2,702,399)		(2,702,399)	(1,206,677)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SRBSOIR	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	09/14/2021	09/14/2022	4,785	21,842,520	4565	0	(1,223,926)	0	(896,807)		(896,807)	327,119	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SWFS0DK	Fixed Annuity Hedge	N/A	Equity/ Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	09/21/2021	09/21/2022	5,014	23,200,781	4627	0	(940,560)	0	(810,564)		(810,564)	129,996	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMLSOSP	Fixed Annuity Hedge	N/A	Equity/ Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80	11/27/2020	11/26/2021	6,790	25,356,576	3734	33,567,112	0	0	(4,047,430)		(4,047,430)	(2,091,221)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SSGS0CX	Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	10/21/2020	10/21/2021	5,375	19,620,255	3650	26,252,683	0	0	(3,538,377)		(3,538,377)	(1,781,402)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SWFSOAC	Fixed Annuity Hedge	N/A	Equity/ Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	01/21/2021	01/21/2022	1,422	5,738,225	4035	0	(277,931)	0	(535,859)		(535,859)	(257,928)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SSGS0CT	Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	10/21/2020	10/21/2021	61,117	230,443,482	3771	295,359,515	0	0	(33,035,337)		(33,035,337)	(17,787,718)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMSS0MT	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley 4PQUHN3JPFQFN3BB653	02/19/2021	02/18/2022	7,003	28,277,974	4038	0	(1,721,295)	0	(2,768,940)		(2,768,940)	(1,047,645)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0YD	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP57OUK5573	10/21/2020	10/21/2021	12,473	44,702,983	3584	61,320,760	0	0	(9,027,858)		(9,027,858)	(4,380,026)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMSS0PO	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley 4PQUHN3JPFQFN3BB653	04/28/2021	04/28/2022	12,777	54,554,851	4270	0	(3,024,979)	0	(3,535,438)		(3,535,438)	(510,459)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SUBS0BP	Fixed Annuity Hedge	N/A	Equity/ Index	UBS 5493001KJTIIGC8Y1R12	06/14/2021	06/14/2022	1,300	5,592,548	4302	0	(325,785)	0	(371,037)		(371,037)	(45,252)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0XL	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP57OUK5573	10/07/2020	10/07/2021	6,898	24,304,413	3523	34,078,879	0	0	(5,402,706)		(5,402,706)	(2,581,553)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SUBS0AT	Fixed Annuity Hedge	N/A	Equity/ Index	UBS 5493001KJTIIGC8Y1R12	12/28/2020	12/28/2021	6,323	23,904,481	3781	31,437,640	0	0	(3,617,918)		(3,617,918)	(1,881,023)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS1AK	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP57OUK5573	03/12/2021	03/14/2022	6,153	24,629,721	4003	0	(1,681,735)	0	(2,698,830)		(2,698,830)	(1,017,095)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SCTS0BB	Fixed Annuity Hedge	N/A	Equity/ Index	Citigroup 5493008GOWFH1UU8231	12/14/2020	12/14/2021	9,128	33,826,999	3706	45,317,051	0	0	(5,765,919)		(5,765,919)	(2,899,926)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SWFS0DM	Fixed Annuity Hedge	N/A	Equity/ Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	09/21/2021	09/21/2022	16,726	76,476,792	4572	0	(3,581,818)	0	(3,131,521)		(3,131,521)	450,296	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMLS0SH	Fixed Annuity Hedge	N/A	Equity/ Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80	11/13/2020	11/12/2021	7,442	27,064,917	3637	36,980,563	0	0	(5,077,629)		(5,077,629)	(2,503,331)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMSS0QA	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley 4PQUHN3JPFQFN3BB653	07/07/2021	07/07/2022	5,694	25,589,405	4494	0	(1,191,306)	0	(1,070,290)		(1,070,290)	121,016	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SUBS0BL	Fixed Annuity Hedge	N/A	Equity/ Index	UBS 5493001KJTIIGC8Y1R12	06/14/2021	06/14/2022	4,951	21,545,465	4352	0	(1,099,189)	0	(1,260,352)		(1,260,352)	(161,163)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMSS0PM	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley 4PQUHN3JPFQFN3BB653	04/21/2021	04/21/2022	5,281	22,392,443	4240	0	(1,286,451)	0	(1,540,675)		(1,540,675)	(254,224)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SUBS0AR	Fixed Annuity Hedge	N/A	Equity/ Index	UBS 5493001KJTIIGC8Y1R12	12/28/2020	12/28/2021	7,192	27,291,842	3795	35,698,067	0	0	(4,025,308)		(4,025,308)	(2,109,639)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMLS0SJ	Fixed Annuity Hedge	N/A	Equity/ Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80	11/20/2020	11/19/2021	10,987	40,775,284	3711	53,992,975	0	0	(6,753,999)		(6,753,999)	(3,463,376)	0	0	0	0	0	0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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 9SMSS0LY	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653	02/12/2021	02/14/2022	9,944	40,235,313	4046	0	(2,525,112)	0	(3,842,820)		(3,842,820)	(1,317,708)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0YP	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/28/2020	10/28/2021	5,450	18,340,558	3365	26,954,447	0	0	(5,137,325)		(5,137,325)	(2,225,253)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0TR	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80	09/14/2021	09/14/2022	8,890	43,053,559	4843	0	(1,136,319)	0	(717,881)		(717,881)	418,438	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFS0BI	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo... KB1H1DSPRFMYMUFXT09	03/19/2021	03/21/2022	5,208	20,858,352	4005	0	(1,302,808)	0	(2,298,338)		(2,298,338)	(995,530)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0PG	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653	04/21/2021	04/21/2022	7,361	31,663,636	4302	0	(1,547,428)	0	(1,851,222)		(1,851,222)	(303,794)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0SD	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80	11/13/2020	11/12/2021	7,591	28,028,629	3692	37,492,329	0	0	(4,776,984)		(4,776,984)	(2,434,774)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0MN	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653	02/19/2021	02/18/2022	9,383	38,240,229	4075	0	(2,123,034)	0	(3,440,769)		(3,440,769)	(1,317,735)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0PE	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653	04/21/2021	04/21/2022	6,918	29,798,524	4307	0	(1,434,031)	0	(1,713,966)		(1,713,966)	(279,935)	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0DJ	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	12/28/2020	12/28/2021	1,349	5,231,989	3878	6,633,141	0	0	(657,189)		(657,189)	(364,266)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0OU	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653	04/14/2021	04/14/2022	5,162	21,777,778	4215	0	(1,196,623)	0	(1,569,685)		(1,569,685)	(373,062)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0YJ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/21/2020	10/21/2021	8,462	30,071,748	3554	41,736,107	0	0	(6,378,209)		(6,378,209)	(3,047,562)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0KO	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653	11/20/2020	11/19/2021	7,108	25,661,231	3610	35,313,966	0	0	(5,049,401)		(5,049,401)	(2,439,545)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0LS	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653	02/05/2021	02/07/2022	3,496	13,777,247	3941	0	(989,028)	0	(1,623,933)		(1,623,933)	(634,904)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0ZW	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/21/2020	12/21/2021	11,018	42,465,245	3854	54,086,481	0	0	(5,548,235)		(5,548,235)	(3,033,454)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0ZU	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/21/2020	12/21/2021	7,229	27,746,926	3838	35,545,644	0	0	(3,740,240)		(3,740,240)	(2,022,354)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0JZ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653	11/13/2020	11/12/2021	2,119	8,130,243	3837	10,320,441	0	0	(1,047,714)		(1,047,714)	(580,065)	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFS0AT	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo... KB1H1DSPRFMYMUFXT09	03/12/2021	03/14/2022	2,139	8,975,479	4196	0	(377,305)	0	(632,805)		(632,805)	(255,500)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0XN	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/07/2020	10/07/2021	7,817	27,280,470	3490	38,762,080	0	0	(6,384,423)		(6,384,423)	(2,998,160)	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFS0BY	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo... KB1H1DSPRFMYMUFXT09	05/28/2021	05/27/2022	1,210	5,281,807	4365	0	(225,872)	0	(284,561)		(284,561)	(58,689)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0SL	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80	11/20/2020	11/19/2021	12,061	44,559,485	3695	59,373,891	0	0	(7,603,612)		(7,603,612)	(3,861,712)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0YR	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/28/2020	10/28/2021	6,144	20,448,891	3328	30,512,394	0	0	(6,017,070)		(6,017,070)	(2,559,473)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0LQ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653	02/05/2021	02/07/2022	5,362	21,226,764	3959	0	(1,462,716)	0	(2,413,671)		(2,413,671)	(950,955)	0	0	0	0		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SMSS0JX	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	10/28/2020	10/28/2021	10,536	35,201,092	3341	52,251,290	0	0	(10,184,797)		(10,184,797)	(4,359,459)	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFS0BA	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	03/19/2021	03/21/2022	1,317	5,403,506	4103	0	(262,972)	0	(484,040)		(484,040)	(221,067)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0IS	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	04/07/2021	04/07/2022	2,130	9,037,036	4243	0	(392,911)	0	(597,706)		(597,706)	(204,795)	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFS0CU	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	07/21/2021	07/21/2022	57,531	273,328,055	4751	0	(6,088,483)	0	(4,941,494)		(4,941,494)	1,146,988	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0DH	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale	12/21/2020	12/21/2021	11,855	45,467,837	3835	58,311,307	0	0	(6,164,246)		(6,164,246)	(3,326,363)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0HU	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	01/21/2021	01/21/2022	65,336	274,401,400	4200	0	(8,062,515)	0	(16,540,426)		(16,540,426)	(8,477,912)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0SN	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch	11/20/2020	11/19/2021	26,924	98,656,805	3664	132,972,520	0	0	(17,741,989)		(17,741,989)	(8,849,921)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0NB	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	02/19/2021	02/18/2022	5,268	21,134,162	4012	0	(1,368,963)	0	(2,189,741)		(2,189,741)	(820,778)	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0IL	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	07/21/2021	07/21/2022	4,614	20,533,315	4450	0	(1,133,843)	0	(1,010,466)		(1,010,466)	123,377	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFS0AG	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	01/28/2021	01/28/2022	1,341	5,264,766	3926	0	(335,553)	0	(629,592)		(629,592)	(294,039)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0OS	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	04/14/2021	04/14/2022	5,630	23,865,063	4239	0	(1,234,286)	0	(1,620,999)		(1,620,999)	(386,713)	0	0	0	0		0001
S&P 500 OTC Call Option 9SUBS0BD	Fixed Annuity Hedge	N/A	Equity/Index	UBS	01/21/2021	01/21/2022	4,312	16,876,952	3914	0	(1,123,926)	0	(2,045,768)		(2,045,768)	(921,842)	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFS0DU	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	09/28/2021	09/28/2022	1,215	5,498,397	4525	0	(290,781)	0	(260,123)		(260,123)	30,659	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0YT	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	10/28/2020	10/28/2021	6,180	20,518,218	3320	30,719,297	0	0	(6,102,488)		(6,102,488)	(2,585,462)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS1BI	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	07/14/2021	07/14/2022	5,523	24,707,693	4474	0	(1,302,996)	0	(1,118,763)		(1,118,763)	184,233	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS1BC	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	05/14/2021	05/13/2022	6,679	28,303,665	4238	0	(1,659,799)	0	(2,055,090)		(2,055,090)	(395,291)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0RX	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch	10/07/2020	10/07/2021	3,348	11,615,451	3469	16,639,259	0	0	(2,803,128)		(2,803,128)	(1,302,470)	0	0	0	0		0001
S&P 500 OTC Call Option 9SUBS0BR	Fixed Annuity Hedge	N/A	Equity/Index	UBS	07/14/2021	07/14/2022	5,662	25,505,328	4505	0	(1,239,252)	0	(1,053,984)		(1,053,984)	185,267	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFS0BM	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	05/14/2021	05/13/2022	587	2,644,341	4505	0	(71,790)	0	(87,391)		(87,391)	(15,601)	0	0	0	0		0001
S&P 500 OTC Call Option 9SUBS0AP	Fixed Annuity Hedge	N/A	Equity/Index	UBS	12/28/2020	12/28/2021	10,418	39,697,164	3810	51,615,252	0	0	(5,687,627)		(5,687,627)	(3,008,514)	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFS0DE	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	09/14/2021	09/14/2022	4,076	18,372,448	4507	0	(1,178,412)	0	(882,115)		(882,115)	296,297	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0IG	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	01/21/2021	01/21/2022	8,468	33,825,257	3994	0	(1,831,296)	0	(3,464,249)		(3,464,249)	(1,632,952)	0	0	0	0		0001

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SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SBCS1AC	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/14/2021	01/14/2022	6,923	26,880,901	3883	0	(1,729,995)	0	(3,428,778)		(3,428,778)	(1,698,783)	0	0	0	0		0001
S&P 500 OTC Call Option 9SUBSOBH	Fixed Annuity Hedge	N/A	Equity/ Index	UBS 5493001KJTIIGC8Y1R12	05/14/2021	05/13/2022	1,207	5,228,772	4332	0	(238,696)	0	(297,534)		(297,534)	(58,837)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0TD	Fixed Annuity Hedge	N/A	Equity/ Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80	01/07/2021	01/07/2022	5,409	20,951,221	3873	0	(1,321,996)	0	(2,695,295)		(2,695,295)	(1,373,300)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0MF	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley 4PQUHN3JPFQFNF3BB653	02/19/2021	02/18/2022	48,493	206,498,227	4258	0	(7,022,460)	0	(11,398,510)		(11,398,510)	(4,376,050)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0ZI	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/20/2020	11/19/2021	7,071	25,806,887	3650	34,972,671	0	0	(4,757,306)		(4,757,306)	(2,352,131)	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFS0BS	Fixed Annuity Hedge	N/A	Equity/ Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	05/21/2021	05/20/2022	1,540	6,706,592	4355	0	(285,932)	0	(364,870)		(364,870)	(78,938)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0KW	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley 4PQUHN3JPFQFNF3BB653	12/28/2020	12/28/2021	7,054	27,021,123	3831	34,868,416	0	0	(3,727,083)		(3,727,083)	(1,996,769)	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0DF	Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	12/14/2020	12/14/2021	1,300	5,081,245	3909	6,322,186	0	0	(587,232)		(587,232)	(334,774)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0MX	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley 4PQUHN3JPFQFNF3BB653	02/19/2021	02/18/2022	5,647	22,753,909	4029	0	(1,413,410)	0	(2,270,271)		(2,270,271)	(856,861)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS1AI	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/12/2021	03/14/2022	5,079	20,492,902	4035	0	(1,298,088)	0	(2,103,300)		(2,103,300)	(805,212)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0QG	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley 4PQUHN3JPFQFNF3BB653	07/28/2021	07/28/2022	11,562	51,913,033	4490	0	(2,855,219)	0	(2,325,881)		(2,325,881)	529,337	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0YF	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/21/2020	10/21/2021	15,090	53,838,555	3568	74,315,685	0	0	(11,163,345)		(11,163,345)	(5,371,701)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0QC	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley 4PQUHN3JPFQFNF3BB653	07/07/2021	07/07/2022	4,125	18,250,526	4424	0	(1,022,304)	0	(931,906)		(931,906)	90,398	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFS0AM	Fixed Annuity Hedge	N/A	Equity/ Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	02/12/2021	02/14/2022	1,593	6,711,341	4213	0	(274,183)	0	(419,463)		(419,463)	(145,280)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0LW	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley 4PQUHN3JPFQFNF3BB653	02/12/2021	02/14/2022	1,393	5,679,094	4077	0	(330,159)	0	(505,601)		(505,601)	(175,442)	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	5,158	19,500,335	3781	25,175,270	0	0	(2,838,026)		(2,838,026)	(1,512,504)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0NW	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley 4PQUHN3JPFQFNF3BB653	03/19/2021	03/21/2022	11,203	45,390,299	4052	0	(2,526,783)	0	(4,546,680)		(4,546,680)	(2,019,897)	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0DD	Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	12/14/2020	12/14/2021	4,703	18,826,673	4003	22,696,725	0	0	(1,751,371)		(1,751,371)	(1,053,716)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0XJ	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/07/2020	10/07/2021	2,600	9,239,074	3553	12,803,336	0	0	(1,958,165)		(1,958,165)	(950,257)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS1AM	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/26/2021	03/28/2022	1,464	6,036,350	4123	0	(288,894)	0	(522,966)		(522,966)	(234,072)	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFS0AR	Fixed Annuity Hedge	N/A	Equity/ Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	03/12/2021	03/14/2022	543	2,313,604	4261	0	(81,352)	0	(136,670)		(136,670)	(55,318)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0LO	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley 4PQUHN3JPFQFNF3BB653	02/05/2021	02/07/2022	5,956	23,786,596	3994	0	(1,510,164)	0	(2,515,480)		(2,515,480)	(1,005,316)	0	0	0	0		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SMLS0TB	Fixed Annuity Hedge	N/A	Equity/ Index	BOA/Merrill Lynch EYKN6V0ZCB8V9IULB80...	12/14/2020	12/14/2021	6,250	23,334,813	3734	30,930,875	0	0	(3,790,262)		(3,790,262)	(1,935,955)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0IA	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYJLN8C3868...	01/21/2021	01/21/2022	20,708	83,786,846	4046	0	(3,935,779)	0	(7,628,883)		(7,628,883)	(3,693,104)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0JV	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley 4PQUHN3JPFQFN3BB653...	10/28/2020	10/28/2021	1,917	6,512,605	3397	9,448,682	0	0	(1,746,060)		(1,746,060)	(768,301)	0	0	0	0		0001
S&P 500 OTC Call Option 9SUBS0AX	Fixed Annuity Hedge	N/A	Equity/ Index	UBS 5493001KJTIIGC8Y1R12...	01/07/2021	01/07/2022	5,213	20,392,318	3912	0	(1,162,065)	0	(2,429,027)		(2,429,027)	(1,266,962)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0SR	Fixed Annuity Hedge	N/A	Equity/ Index	BOA/Merrill Lynch EYKN6V0ZCB8V9IULB80...	11/27/2020	11/26/2021	7,725	28,657,124	3710	38,296,147	0	0	(4,782,106)		(4,782,106)	(2,436,780)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0SF	Fixed Annuity Hedge	N/A	Equity/ Index	BOA/Merrill Lynch EYKN6V0ZCB8V9IULB80...	11/13/2020	11/12/2021	6,389	23,370,515	3658	31,672,445	0	0	(4,229,924)		(4,229,924)	(2,112,065)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0LC	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley 4PQUHN3JPFQFN3BB653...	01/14/2021	01/14/2022	3,830	14,999,199	3916	0	(887,606)	0	(1,790,136)		(1,790,136)	(902,530)	0	0	0	0		0001
S&P 500 OTC Call Option 9SUBS0BN	Fixed Annuity Hedge	N/A	Equity/ Index	UBS 5493001KJTIIGC8Y1R12...	06/14/2021	06/14/2022	4,739	20,501,909	4326	0	(1,121,691)	0	(1,280,307)		(1,280,307)	(158,617)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0MR	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley 4PQUHN3JPFQFN3BB653...	02/19/2021	02/18/2022	8,302	33,552,450	4041	0	(2,026,052)	0	(3,260,115)		(3,260,115)	(1,234,062)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0NL	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley 4PQUHN3JPFQFN3BB653...	02/26/2021	02/28/2022	5,331	20,556,976	3856	0	(1,608,105)	0	(2,915,075)		(2,915,075)	(1,306,969)	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFS0CE	Fixed Annuity Hedge	N/A	Equity/ Index	Wells Fargo KB1H1DSPRFMYMCUFXT09...	06/14/2021	06/14/2022	12,736	55,770,562	4379	0	(2,639,453)	0	(3,036,020)		(3,036,020)	(396,566)	0	0	0	0		0001
S&P 500 OTC Call Option 9SUBS0BT	Fixed Annuity Hedge	N/A	Equity/ Index	UBS 5493001KJTIIGC8Y1R12...	07/14/2021	07/14/2022	5,508	24,753,833	4494	0	(1,236,831)	0	(1,055,501)		(1,055,501)	181,330	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0KG	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley 4PQUHN3JPFQFN3BB653...	11/20/2020	11/19/2021	21,025	78,671,766	3742	103,001,475	0	0	(12,323,725)		(12,323,725)	(6,428,737)	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFS0CC	Fixed Annuity Hedge	N/A	Equity/ Index	Wells Fargo KB1H1DSPRFMYMCUFXT09...	06/14/2021	06/14/2022	1,246	5,511,868	4424	0	(229,605)	0	(265,011)		(265,011)	(35,406)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0KK	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley 4PQUHN3JPFQFN3BB653...	11/20/2020	11/19/2021	10,562	38,908,612	3684	52,049,536	0	0	(6,764,841)		(6,764,841)	(3,414,240)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0OE	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley 4PQUHN3JPFQFN3BB653...	03/19/2021	03/21/2022	8,248	32,820,689	3979	0	(2,184,608)	0	(3,804,264)		(3,804,264)	(1,619,656)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS1AE	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	01/14/2021	01/14/2022	5,250	20,217,488	3851	0	(1,408,002)	0	(2,741,612)		(2,741,612)	(1,333,610)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0OO	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley 4PQUHN3JPFQFN3BB653...	04/07/2021	04/07/2022	6,030	24,966,190	4140	0	(1,435,353)	0	(2,118,998)		(2,118,998)	(683,645)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0QW	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley 4PQUHN3JPFQFN3BB653...	09/28/2021	09/28/2022	6,871	30,391,395	4423	0	(2,039,768)	0	(1,852,067)		(1,852,067)	187,702	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	64,000	259,530,880	4055	308,609,280	0	0	(21,513,144)		(21,513,144)	(13,312,191)	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0CZ	Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41...	10/21/2020	10/21/2021	7,050	24,709,968	3505	34,959,329	0	0	(5,655,178)		(5,655,178)	(2,636,990)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0QE	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley 4PQUHN3JPFQFN3BB653...	07/28/2021	07/28/2022	6,060	27,393,260	4520	0	(1,393,306)	0	(1,123,222)		(1,123,222)	270,084	0	0	0	0		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SWFS0DW	Fixed Annuity Hedge	N/A	Equity/ Index	Wells Fargo	09/28/2021	09/28/2022	3,166	14,193,843	4483	0	(830,747)	0	(748,046)		(748,046)	82,701	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0TF	Fixed Annuity Hedge	N/A	Equity/ Index	BOA/Merrill Lynch	01/21/2021	01/21/2022	5,364	21,124,612	3938	0	(1,323,303)	0	(2,437,959)		(2,437,959)	(1,114,656)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0ND	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley	02/19/2021	02/18/2022	5,723	22,856,689	3994	0	(1,544,202)	0	(2,459,197)		(2,459,197)	(914,994)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0ZQ	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	12/21/2020	12/21/2021	5,504	21,613,988	3927	26,825,065	0	0	(2,428,410)		(2,428,410)	(1,395,793)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0KS	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley	12/07/2020	12/07/2021	2,268	8,720,868	3845	11,144,158	0	0	(1,138,500)		(1,138,500)	(623,019)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0JJ	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int	08/13/2021	08/12/2022	1,239	5,744,549	4636	0	(250,424)	0	(171,422)		(171,422)	79,002	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0PK	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley	04/21/2021	04/21/2022	5,017	21,396,602	4265	0	(1,153,056)	0	(1,381,485)		(1,381,485)	(228,429)	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFS0CM	Fixed Annuity Hedge	N/A	Equity/ Index	Wells Fargo	06/28/2021	06/28/2022	9,236	40,424,587	4377	0	(2,064,066)	0	(2,292,925)		(2,292,925)	(228,859)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0KI	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley	11/20/2020	11/19/2021	7,516	27,789,283	3697	36,986,687	0	0	(4,718,232)		(4,718,232)	(2,400,247)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0KD	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley	11/13/2020	11/12/2021	5,947	21,885,912	3680	29,407,915	0	0	(3,811,298)		(3,811,298)	(1,928,663)	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFS0CQ	Fixed Annuity Hedge	N/A	Equity/ Index	Wells Fargo	06/28/2021	06/28/2022	3,716	16,133,646	4342	0	(905,405)	0	(1,000,260)		(1,000,260)	(94,855)	0	0	0	0		0001
S&P 500 OTC Call Option 9SUBS0BB	Fixed Annuity Hedge	N/A	Equity/ Index	UBS	01/21/2021	01/21/2022	6,041	23,900,190	3956	0	(1,428,883)	0	(2,656,611)		(2,656,611)	(1,227,728)	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFS0CS	Fixed Annuity Hedge	N/A	Equity/ Index	Wells Fargo	07/14/2021	07/14/2022	7,775	37,071,122	4768	0	(813,356)	0	(605,100)		(605,100)	208,256	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0LK	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley	01/28/2021	01/28/2022	6,362	24,377,212	3832	0	(1,922,336)	0	(3,485,944)		(3,485,944)	(1,563,608)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0TH	Fixed Annuity Hedge	N/A	Equity/ Index	BOA/Merrill Lynch	03/05/2021	03/07/2022	2,276	9,071,294	3986	0	(522,389)	0	(1,018,620)		(1,018,620)	(496,231)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0ZE	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	11/20/2020	11/19/2021	5,843	21,493,476	3679	28,807,568	0	0	(3,771,754)		(3,771,754)	(1,897,591)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0PW	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley	05/28/2021	05/27/2022	5,133	21,935,773	4273	0	(1,210,008)	0	(1,502,287)		(1,502,287)	(292,279)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0MA	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley	02/12/2021	02/14/2022	5,666	22,849,901	4033	0	(1,479,977)	0	(2,248,122)		(2,248,122)	(768,144)	0	0	0	0		0001
S&P 500 OTC Call Option 9SUBS0BX	Fixed Annuity Hedge	N/A	Equity/ Index	UBS	07/14/2021	07/14/2022	1,893	8,372,455	4423	0	(502,084)	0	(436,415)		(436,415)	65,669	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0QM	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley	08/13/2021	08/12/2022	4,817	22,176,649	4604	0	(1,057,513)	0	(735,439)		(735,439)	322,074	0	0	0	0		0001
S&P 500 OTC Call Option 9SCTS0AX	Fixed Annuity Hedge	N/A	Equity/ Index	Citigroup	11/27/2020	11/26/2021	7,779	28,642,356	3682	38,685,589	0	0	(5,016,290)		(5,016,290)	(2,515,422)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCTS0AV	Fixed Annuity Hedge	N/A	Equity/ Index	Citigroup	11/06/2020	11/05/2021	6,777	24,494,585	3614	33,478,312	0	0	(4,749,956)		(4,749,956)	(2,322,010)	0	0	0	0		0001

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SMSS0KY	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	01/07/2021...	01/07/2022...	1,845	7,295,204	3954	0	(369,732)	0	(795,185)		(795,185)	(425,453)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS1AW	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP57OUK5573...	05/14/2021...	05/13/2022...	7,970	34,246,931	4297	0	(1,721,202)	0	(2,141,214)		(2,141,214)	(420,012)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0OW	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	04/14/2021...	04/14/2022...	5,473	22,908,336	4186	0	(1,356,723)	0	(1,774,333)		(1,774,333)	(417,611)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0PI	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	04/21/2021...	04/21/2022...	5,501	23,557,207	4282	0	(1,212,639)	0	(1,451,593)		(1,451,593)	(238,953)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCTS0BF	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup... 5493008GOWFH1UU8231...	03/12/2021...	03/14/2022...	8,461	36,367,409	4298	0	(1,157,461)	0	(1,921,078)		(1,921,078)	(763,618)	0	0	0	0		0001
S&P 500 OTC Call Option 9SUBS0AD	Fixed Annuity Hedge	N/A	Equity/Index	UBS... 5493001KJTIIGC8Y1R12...	11/06/2020...	11/05/2021...	5,816	20,692,572	3558	28,910,580	0	0	(4,395,768)		(4,395,768)	(2,086,452)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0YN	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP57OUK5573...	10/21/2020...	10/21/2021...	6,684	23,528,148	3520	33,087,738	0	0	(5,261,303)		(5,261,303)	(2,472,044)	0	0	0	0		0001
S&P 500 OTC Call Option 9SUBS0AV	Fixed Annuity Hedge	N/A	Equity/Index	UBS... 5493001KJTIIGC8Y1R12...	01/07/2021...	12/21/2021...	2,068	8,386,092	4055	0	(303,532)	0	(695,143)		(695,143)	(391,611)	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFS0CO	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo... KB1H1DSPRFMYMCUFXT09.	06/28/2021...	06/28/2022...	5,761	25,126,083	4361	0	(1,336,901)	0	(1,482,578)		(1,482,578)	(145,678)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCTS0BH	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup... 5493008GOWFH1UU8231...	06/14/2021...	06/14/2022...	6,201	28,760,920	4638	0	(593,829)	0	(670,602)		(670,602)	(76,773)	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFS0EA	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo... KB1H1DSPRFMYMCUFXT09.	09/28/2021...	09/28/2022...	3,571	15,731,326	4405	0	(1,098,676)	0	(999,075)		(999,075)	99,601	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...	778	3,504,836	4505	0	(113,337)	0	(131,383)		(131,383)	(18,047)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0TV	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80...	09/14/2021...	09/14/2022...	1,951	9,212,759	4722	0	(342,702)	0	(233,293)		(233,293)	109,408	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS1BG	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP57OUK5573...	06/21/2021...	06/21/2022...	21,468	93,427,877	4352	0	(4,466,209)	0	(5,554,242)		(5,554,242)	(1,088,033)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS1AA	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP57OUK5573...	12/21/2020...	12/21/2021...	11,669	44,500,082	3814	57,531,787	0	0	(6,290,578)		(6,290,578)	(3,347,431)	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFS0DQ	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo... KB1H1DSPRFMYMCUFXT09.	09/21/2021...	09/21/2022...	5,100	22,996,920	4509	0	(1,263,151)	0	(1,116,960)		(1,116,960)	146,191	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...	7,086	31,101,375	4389	0	(1,336,493)	0	(1,677,958)		(1,677,958)	(341,466)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0JF	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	08/13/2021...	08/12/2022...	609	2,935,703	4821	0	(73,566)	0	(45,294)		(45,294)	28,272	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS1BA	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP57OUK5573...	05/14/2021...	05/13/2022...	4,972	21,221,391	4268	0	(1,150,720)	0	(1,429,012)		(1,429,012)	(278,292)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0OA	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	03/19/2021...	03/21/2022...	5,519	22,272,366	4036	0	(1,291,199)	0	(2,306,923)		(2,306,923)	(1,015,724)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0YV	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP57OUK5573...	10/28/2020...	10/28/2021...	6,221	20,591,261	3310	30,958,495	0	0	(6,205,655)		(6,205,655)	(2,616,204)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0SB	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80...	11/06/2020...	11/05/2021...	6,402	22,903,283	3578	31,753,856	0	0	(4,716,156)		(4,716,156)	(2,260,645)	0	0	0	0		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SUBSOAJ	Fixed Annuity Hedge	N/A	Equity/ Index	UBS..... 5493001KJTIIGC8Y1R12.....	12/21/2020...	12/21/2021...	21,980	83,650,825	3806.....	108,462,508	.....0	.....0	(11,999,330)		(11,999,330)	(6,355,466)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSS0KU	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	12/14/2020...	12/14/2021...	1,376	5,218,205	3792.....	6,766,164	.....0	.....0	(761,750)		(761,750)	(401,873)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0SX	Fixed Annuity Hedge	N/A	Equity/ Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80...	12/07/2020...	12/07/2021...	3,646	13,645,301	3743.....	18,116,938	.....0	.....0	(2,166,627)		(2,166,627)	(1,116,164)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSS0LM	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	02/05/2021...	02/07/2022...	1,452	5,858,138	4035.....	.....0	(336,565)	.....0	(566,875)		(566,875)	(230,311)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSS0OI	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	03/26/2021...	03/28/2022...	13,248	53,744,619	4057.....	.....0	(3,094,497)	.....0	(5,383,108)		(5,383,108)	(2,288,611)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0YL	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP57OUK5573....	10/21/2020...	10/21/2021...	7,375	26,150,570	3546.....	36,406,024	.....0	.....0	(5,616,653)		(5,616,653)	(2,673,154)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0TT	Fixed Annuity Hedge	N/A	Equity/ Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80...	09/14/2021...	09/14/2022...	573	2,749,793	4799.....	.....0	(81,899)	.....0	(53,604)		(53,604)	28,295	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SCSS0IZ	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYJLN8C3868....	04/21/2021...	04/21/2022...	5,781	24,995,078	4324.....	.....0	(1,151,054)	.....0	(1,372,805)		(1,372,805)	(221,751)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SSGS0DL	Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	04/14/2021...	04/14/2022...	6,234	28,027,316	4496.....	.....0	(697,858)	.....0	(841,385)		(841,385)	(143,527)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SCT50AZ	Fixed Annuity Hedge	N/A	Equity/ Index	Citigroup..... 5493008GOWFH1UU8231...	12/14/2020...	12/14/2021...	6,671	25,064,815	3757.....	32,926,722	.....0	.....0	(3,902,566)		(3,902,566)	(2,019,305)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSS0PA	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	04/21/2021...	04/21/2022...	1,280	5,586,112	4364.....	.....0	(229,542)	.....0	(272,079)		(272,079)	(42,537)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSS0LU	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	02/12/2021...	02/14/2022...	5,828	24,996,059	4289.....	.....0	(821,767)	.....0	(1,232,935)		(1,232,935)	(411,168)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SCSS0JD	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYJLN8C3868....	06/28/2021...	06/28/2022...	1,248	5,556,558	4452.....	.....0	(227,499)	.....0	(256,480)		(256,480)	(28,981)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0ST	Fixed Annuity Hedge	N/A	Equity/ Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80...	11/27/2020...	11/26/2021...	8,384	30,995,061	3697.....	41,624,129	.....0	.....0	(5,289,511)		(5,289,511)	(2,675,727)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSS0QQ	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	08/13/2021...	08/12/2022...	4,491	20,539,319	4573.....	.....0	(1,059,012)	.....0	(749,000)		(749,000)	310,013	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSS0MH	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	02/19/2021...	02/18/2022...	5,394	22,394,054	4152.....	.....0	(1,022,400)	.....0	(1,672,103)		(1,672,103)	(649,703)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SSGS0CP	Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	10/14/2020...	10/14/2021...	930	3,456,326	3716.....	4,537,089	.....0	.....0	(549,385)		(549,385)	(289,256)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSS0MZ	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	02/19/2021...	02/18/2022...	17,318	69,686,073	4024.....	.....0	(4,388,622)	.....0	(7,035,691)		(7,035,691)	(2,647,069)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSS0PY	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	06/07/2021...	06/07/2022...	5,698	24,463,223	4293.....	.....0	(1,389,329)	.....0	(1,633,650)		(1,633,650)	(244,321)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS1BE	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP57OUK5573....	05/21/2021...	05/20/2022...	46,269	209,593,480	4530.....	.....0	(5,248,751)	.....0	(6,519,010)		(6,519,010)	(1,270,259)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SCSS0IQ	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYJLN8C3868....	03/19/2021...	03/21/2022...	16,727	68,733,752	4109.....	.....0	(3,287,612)	.....0	(6,070,560)		(6,070,560)	(2,782,949)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SUBS0BZ	Fixed Annuity Hedge	N/A	Equity/ Index	UBS..... 5493001KJTIIGC8Y1R12.....	08/13/2021...	08/12/2022...	4,611	20,966,586	4547.....0	(1,155,275)0	(828,007)		(828,007)	327,26800000	0001.....

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SCTS0AT	Fixed Annuity Hedge	N/A	Equity/ Index	Citigroup..... 5493008GOWFHX1UU8231...	10/21/2020...	10/21/2021...	32,172	113,844,804	3539.....	158,947,696	.....0	.....0	(24,731,614)		(24,731,614)	(11,728,482)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SRBS0IN	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11.....	09/14/2021...	09/14/2022...	1,838	8,471,746	4609.....	.....0	(425,216)	.....0	(305,841)		(305,841)	119,375	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SCTS0BD	Fixed Annuity Hedge	N/A	Equity/ Index	Citigroup..... 5493008GOWFHX1UU8231...	02/26/2021...	02/28/2022...	2,737	10,772,202	3936.....	.....0	(704,508)	.....0	(1,320,299)		(1,320,299)	(615,791)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SSGS0DP	Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41.....	04/14/2021...	04/14/2022...	1,270	5,425,846	4272.....	.....0	(256,888)	.....0	(337,524)		(337,524)	(80,637)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SCSS0IK	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYJLN8C3868.....	01/21/2021...	01/21/2022...	8,737	34,751,592	3978.....	.....0	(1,966,880)	.....0	(3,692,836)		(3,692,836)	(1,725,956)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SUBS0AN	Fixed Annuity Hedge	N/A	Equity/ Index	UBS..... 5493001KJTIIGC8Y1R12.....	12/21/2020...	12/21/2021...	5,756	21,591,216	3751.....	28,582,224	.....0	.....0	(3,422,201)		(3,422,201)	(1,758,012)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0YB	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	10/21/2020...	10/21/2021...	8,328	29,727,212	3570.....	41,004,574	.....0	.....0	(6,146,734)		(6,146,734)	(2,960,320)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSS0OM	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653.....	04/07/2021...	04/07/2022...	4,925	20,525,775	4168.....	.....0	(1,098,597)	.....0	(1,635,326)		(1,635,326)	(536,729)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSS0PQ	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653.....	05/14/2021...	05/13/2022...	1,308	5,799,515	4434.....	.....0	(196,746)	.....0	(243,957)		(243,957)	(47,210)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0TL	Fixed Annuity Hedge	N/A	Equity/ Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80.....	05/21/2021...	05/20/2022...	16,881	72,259,796	4281.....	.....0	(3,772,564)	.....0	(4,789,657)		(4,789,657)	(1,017,092)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS1AS	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	04/21/2021...	04/21/2022...	13,937	60,317,106	4328.....	.....0	(2,747,677)	.....0	(3,273,118)		(3,273,118)	(525,441)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSS0LE	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653.....	01/14/2021...	01/14/2022...	7,009	27,342,530	3901.....	.....0	(1,681,816)	.....0	(3,364,478)		(3,364,478)	(1,682,663)	.....0	.....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...	3,914	14,975,042	3826.....	18,924,151	.....0	.....0	(1,888,762)		(1,888,762)	(1,053,528)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSS0NP	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653.....	03/05/2021...	03/07/2022...	7,417	28,954,485	3904.....	.....0	(2,031,743)	.....0	(3,799,510)		(3,799,510)	(1,767,767)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS1BK	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	08/06/2021...	08/05/2022...	4,817	22,033,199	4574.....	.....0	(1,027,627)	.....0	(785,040)		(785,040)	242,587	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SUBS0AL	Fixed Annuity Hedge	N/A	Equity/ Index	UBS..... 5493001KJTIIGC8Y1R12.....	12/21/2020...	12/21/2021...	12,200	46,159,920	3784.....	60,350,838	.....0	.....0	(6,899,571)		(6,899,571)	(3,608,080)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SWFS0DS	Fixed Annuity Hedge	N/A	Equity/ Index	Wells Fargo..... KB1H1DSPRFMYMCUFXT09.	09/21/2021...	09/21/2022...	4,801	21,548,328	4488.....	.....0	(1,245,508)	.....0	(1,104,516)		(1,104,516)	140,991	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SRBS0IP	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11.....	09/14/2021...	09/14/2022...	5,316	24,325,484	4576.....	.....0	(1,326,680)	.....0	(967,722)		(967,722)	358,958	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0TN	Fixed Annuity Hedge	N/A	Equity/ Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80.....	08/06/2021...	08/05/2022...	4,730	21,370,850	4518.....	.....0	(1,157,447)	.....0	(901,491)		(901,491)	255,957	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SWFS0CK	Fixed Annuity Hedge	N/A	Equity/ Index	Wells Fargo..... KB1H1DSPRFMYMCUFXT09.	06/28/2021...	06/28/2022...	9,925	43,678,734	4401.....	.....0	(2,086,041)	.....0	(2,326,026)		(2,326,026)	(239,984)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SWFS0AV	Fixed Annuity Hedge	N/A	Equity/ Index	Wells Fargo..... KB1H1DSPRFMYMCUFXT09.	03/12/2021...	03/14/2022...	1,302	5,315,975	4083.....	.....0	(299,798)	.....0	(491,854)		(491,854)	(192,056)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSS0OQ	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653.....	04/14/2021...	04/14/2022...	7,988	33,919,764	4246.....0	(1,721,524)0	(2,260,210)		(2,260,210)	(538,686)00000	0001.....

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SMSS0ML	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	02/19/2021	02/18/2022	6,919	28,076,610	4058	0	(1,629,036)	0	(2,629,912)		(2,629,912)	(1,000,875)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0QO	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	08/13/2021	08/12/2022	4,503	20,684,756	4594	0	(1,013,525)	0	(708,620)		(708,620)	304,905	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0LA	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	01/14/2021	01/14/2022	1,698	6,904,985	4067	0	(269,536)	0	(588,908)		(588,908)	(319,372)	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0DN	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale	04/14/2021	04/14/2022	1,713	7,565,790	4417	0	(238,102)	0	(303,493)		(303,493)	(65,391)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0NN	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	03/05/2021	03/07/2022	4,883	19,276,082	3948	0	(1,217,530)	0	(2,331,108)		(2,331,108)	(1,113,579)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0XX	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	10/14/2020	10/14/2021	4,895	17,343,426	3543	24,316,549	0	0	(3,736,502)		(3,736,502)	(1,787,959)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0YY	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	11/20/2020	11/19/2021	49,685	193,990,114	3904	240,117,668	0	0	(21,776,788)		(21,776,788)	(12,560,392)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0XZ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	10/21/2020	10/21/2021	24,314	87,859,125	3614	119,174,342	0	0	(16,887,967)		(16,887,967)	(8,324,080)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0ZS	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	12/21/2020	12/21/2021	20,711	80,489,574	3886	101,337,266	0	0	(9,854,449)		(9,854,449)	(5,514,084)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0QS	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	08/20/2021	08/19/2022	2,270	10,235,839	4509	0	(611,068)	0	(459,426)		(459,426)	151,643	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0MV	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	02/19/2021	02/18/2022	5,562	22,441,836	4035	0	(1,375,838)	0	(2,212,601)		(2,212,601)	(836,763)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0LI	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	01/28/2021	01/28/2022	7,132	27,443,793	3848	0	(2,088,817)	0	(3,809,884)		(3,809,884)	(1,721,067)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0IE	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	01/21/2021	01/21/2022	7,279	29,249,715	4018	0	(1,484,412)	0	(2,839,956)		(2,839,956)	(1,355,544)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0NS	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	03/19/2021	03/21/2022	5,340	22,208,206	4159	0	(929,615)	0	(1,745,880)		(1,745,880)	(816,265)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0PC	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	04/21/2021	04/21/2022	9,269	40,342,952	4352	0	(1,714,485)	0	(2,035,922)		(2,035,922)	(321,437)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS1AG	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	02/26/2021	02/28/2022	6,039	23,367,669	3869	0	(1,773,302)	0	(3,236,276)		(3,236,276)	(1,462,973)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0OK	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	04/07/2021	04/07/2022	5,823	24,479,776	4204	0	(1,187,225)	0	(1,786,842)		(1,786,842)	(599,618)	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFS0CY	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	08/27/2021	08/26/2022	5,339	24,723,147	4631	0	(1,244,630)	0	(787,967)		(787,967)	456,663	0	0	0	0		0001
S&P 500 OTC Call Option 9SUBS0AB	Fixed Annuity Hedge	N/A	Equity/Index	UBS	11/06/2020	11/05/2021	3,047	11,111,373	3647	15,001,905	0	0	(2,040,516)		(2,040,516)	(1,016,500)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0ZY	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	12/21/2020	12/21/2021	12,527	47,989,559	3831	61,645,367	0	0	(6,562,297)		(6,562,297)	(3,530,694)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0OY	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	04/21/2021	04/21/2022	6,678	28,945,858	4335	0	(1,293,728)	0	(1,540,587)		(1,540,587)	(246,860)	0	0	0	0		0001
S&P 500 OTC Call Option 9SUBS0AF	Fixed Annuity Hedge	N/A	Equity/Index	UBS	11/13/2020	11/12/2021	6,559	25,807,697	3935	31,715,651	0	0	(2,666,067)		(2,666,067)	(1,571,162)	0	0	0	0		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)		
S&P 500 OTC Call Option 9SMLS0TP	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80...	08/27/2021	08/26/2022	9,250	42,558,418	4601	0	(2,310,746)	0	(1,488,333)		(1,488,333)	822,413	0	0	0	0		0001		
S&P 500 OTC Call Option 9SUBSOCE	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJTIIGC8Y1R12	09/07/2021	09/07/2022	3,429	15,734,755	4589	0	(948,643)	0	(591,420)		(591,420)	357,223	0	0	0	0		0001		
S&P 500 OTC Call Option 9SUBSOAZ	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJTIIGC8Y1R12	01/07/2021	01/07/2022	3,310	12,764,287	3856	0	(841,987)	0	(1,697,562)		(1,697,562)	(855,575)	0	0	0	0		0001		
S&P 500 OTC Call Option 9SWFS0BC	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	03/19/2021	03/21/2022	9,046	36,919,983	4081	0	(1,901,878)	0	(3,469,244)		(3,469,244)	(1,567,366)	0	0	0	0		0001		
S&P 500 OTC Call Option 9SCSS0HY	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	01/21/2021	01/21/2022	5,377	22,016,987	4095	0	(897,641)	0	(1,779,466)		(1,779,466)	(881,826)	0	0	0	0		0001		
S&P 500 OTC Call Option 9SMSS0QK	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFQFN3BB653	08/13/2021	08/12/2022	6,915	33,676,880	4870	0	(715,133)	0	(428,478)		(428,478)	286,655	0	0	0	0		0001		
S&P 500 OTC Call Option 9SMSS0MC	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFQFN3BB653	02/12/2021	02/14/2022	7,492	29,948,446	3997	0	(2,104,377)	0	(3,179,403)		(3,179,403)	(1,075,026)	0	0	0	0		0001		
S&P 500 OTC Call Option 9SMSS0NU	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFQFN3BB653	03/19/2021	03/21/2022	7,095	28,835,144	4064	0	(1,551,642)	0	(2,812,472)		(2,812,472)	(1,260,829)	0	0	0	0		0001		
S&P 500 OTC Call Option 9SWFS0AI	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	01/28/2021	01/28/2022	5,361	20,817,835	3883	0	(1,463,336)	0	(2,706,007)		(2,706,007)	(1,242,671)	0	0	0	0		0001		
S&P 500 OTC Call Option 9SMSS0NF	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFQFN3BB653	02/19/2021	02/18/2022	5,897	23,404,191	3969	0	(1,675,243)	0	(2,650,093)		(2,650,093)	(974,851)	0	0	0	0		0001		
S&P 500 OTC Call Option 9SBCS1AU	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7JJP57OUK5573	04/21/2021	04/21/2022	17,365	74,645,536	4299	0	(3,682,245)	0	(4,399,639)		(4,399,639)	(717,395)	0	0	0	0		0001		
S&P 500 OTC Call Option 9SWFS0BW	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	05/21/2021	05/20/2022	4,900	20,821,913	4249	0	(1,178,548)	0	(1,491,138)		(1,491,138)	(312,590)	0	0	0	0		0001		
S&P 500 OTC Call Option 9SWFS0AK	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	01/28/2021	01/28/2022	5,774	22,305,713	3863	0	(1,641,661)	0	(3,011,073)		(3,011,073)	(1,369,412)	0	0	0	0		0001		
S&P 500 OTC Call Option 9SMSS0MP	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFQFN3BB653	02/19/2021	02/18/2022	6,946	28,091,222	4044	0	(1,684,224)	0	(2,712,987)		(2,712,987)	(1,028,764)	0	0	0	0		0001		
S&P 500 OTC Call Option 9SMSS0OC	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFQFN3BB653	03/19/2021	03/21/2022	17,280	69,646,867	4030	0	(4,090,093)	0	(7,289,863)		(7,289,863)	(3,199,770)	0	0	0	0		0001		
0509999999	Total-Written Options-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108 - Call Options and Warrants									4,565,037,941	(451,781,387)	0	(1,102,181,074)	XXX	#####	(379,777,027)	0	0	0	0	0	XXX	XXX	
0569999999	Total-Written Options-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108									4,565,037,941	(451,781,387)	0	(1,102,181,074)	XXX	#####	(379,777,027)	0	0	0	0	0	0	XXX	XXX
Total Written Options																								
0929999999	Total-Written Options-Call Options and Warrants									4,565,037,941	(451,781,387)	0	(1,102,181,074)	XXX	#####	(379,777,027)	0	0	0	0	0	0	XXX	XXX
0989999999	Total-Written Options									4,565,037,941	(451,781,387)	0	(1,102,181,074)	XXX	#####	(379,777,027)	0	0	0	0	0	0	XXX	XXX
Swaps - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Interest Rate																								
BROOKFIELD ASSET MGMNT Variable Rate Interest Rate Swap-R SLYBWBWD	BROOKFIELD ASSET MGMNT 112585AH7	D	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	01/22/2015	01/15/2025	0	2,700,000	0.12613	0	0	3,869	0		0	0	0	0	0	24,493		97.49		
BROOKFIELD ASSET MGMNT Fixed Rate Interest Rate Swap-P SLYBWBWD	BROOKFIELD ASSET MGMNT 112585AH7	D	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	01/22/2015	01/15/2025	0	2,700,000	-2.025	0	(196,285)	(41,006)	146,244		(124,941)	0	0	0	0	0		97.49		
CITIGROUP COMMERCIAL MORT Variable Rate Interest Rate Swap-R SLYBD439	CITIGROUP COMMERCIAL MORTGAGE SERIES 2014GC23 CLASS (CMBS) A 17322VAV8	D	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	02/05/2015	07/10/2024	0	4,850,000	0.119	0	0	6,009	0		0	0	0	0	0	40,417		97.04		

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Carrying Value	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
CITIGROUP COMMERCIAL MORT Fixed Rate Interest Rate Swap-P SLYBD439	CITIGROUP COMMERCIAL MORTGAGE SERIES 2014GC23 CLASS (CMBS) A 17322VAV8	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	02/05/2015...	07/10/2024...	.....0	....4,850,000	-1.9205.....	.....0	.....(309,397)	.....(70,634)	.....230,520	.....	.....(196,940)	.....0	.....0	.....0	.....0	.....0	.....	97.04.....
CML 6400 Goldsboro 210676 Variable Rate Interest Rate Swap-R SL3Z217D	210676.....	B.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	11/06/2014...	11/10/2024...	.....0	....9,250,000	0.12838.....	.....0	.....0	.....12,129	.....0	.....	.....0	.....0	.....0	.....0	.....0	.....81,577	.....	107.59.....
CML 6400 Goldsboro 210676 Fixed Rate Interest Rate Swap-P SL3Z217D	210676.....	B.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	11/06/2014...	11/10/2024...	.....0	....9,250,000	-2.5225.....	.....0	.....(967,195)	.....(174,998)	.....720,620	.....	.....(615,648)	.....0	.....0	.....0	.....0	.....0	.....	107.59.....
COMM MORTGAGE TRUST Variable Rate Interest Rate Swap-R SLYBD46X	COMM MORTGAGE TRUST SERIES 2014UBS6 CLASS (CMBS) A 12592PBH5	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	02/05/2015...	11/10/2024...	.....0	....9,400,000	0.12838.....	.....0	.....0	.....12,325	.....0	.....	.....0	.....0	.....0	.....0	.....0	.....82,900	.....	98.52.....
COMM MORTGAGE TRUST Fixed Rate Interest Rate Swap-P SLYBD46X	COMM MORTGAGE TRUST SERIES 2014UBS6 CLASS (CMBS) A 12592PBH5	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	02/05/2015...	11/10/2024...	.....0	....9,400,000	-1.9425.....	.....0	.....(684,126)	.....(136,946)	.....509,716	.....	.....(435,466)	.....0	.....0	.....0	.....0	.....0	.....	98.52.....
COMM MORTGAGE TRUST Variable Rate Interest Rate Swap-R SLYBD43R	COMM MORTGAGE TRUST SERIES 2014LC15 CLASS (CMBS) A 12591TAG1	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	02/05/2015...	03/10/2024...	.....0	....5,850,000	0.11575.....	.....0	.....0	.....7,578	.....0	.....	.....0	.....0	.....0	.....0	.....0	.....45,732	.....	98.3.....
COMM MORTGAGE TRUST Fixed Rate Interest Rate Swap-P SLYBD43R	COMM MORTGAGE TRUST SERIES 2014LC15 CLASS (CMBS) A 12591TAG1	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	02/05/2015...	03/10/2024...	.....0	....5,850,000	-1.8985.....	.....0	.....(322,659)	.....(83,297)	.....240,401	.....	.....(205,382)	.....0	.....0	.....0	.....0	.....0	.....	98.3.....
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLYBOW96	QUALCOMM Inc 747525AF0.....	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	10/13/2015...	05/20/2025...	.....0	....4,250,000	0.13088.....	.....0	.....0	.....5,582	.....0	.....	.....0	.....0	.....0	.....0	.....0	.....40,536	.....	94.69.....
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLYBOW96	QUALCOMM Inc 747525AF0.....	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	10/13/2015...	05/20/2025...	.....0	....4,250,000	-2.008.....	.....0	.....(335,223)	.....(64,005)	.....249,762	.....	.....(213,379)	.....0	.....0	.....0	.....0	.....0	.....	94.69.....
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLYBPB9F	Flowserve Corp 34354PAD7.....	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	11/04/2015...	11/15/2023...	.....0	....8,750,000	0.12475.....	.....0	.....0	.....11,482	.....0	.....	.....0	.....0	.....0	.....0	.....0	.....63,776	.....	96.14.....
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLYBPB9F	Flowserve Corp 34354PAD7.....	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	11/04/2015...	11/15/2023...	.....0	....8,750,000	-1.972.....	.....0	.....(553,662)	.....(129,413)	.....412,512	.....	.....(352,422)	.....0	.....0	.....0	.....0	.....0	.....	96.14.....
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLYBP9H9	Tosco Corp 891490AR5.....	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	11/03/2015...	01/01/2027...	.....0	....10,000,000	0.14725.....	.....0	.....0	.....15,501	.....0	.....	.....0	.....0	.....0	.....0	.....0	.....114,595	.....	103.31.....
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLYBP9H9	Tosco Corp 891490AR5.....	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	11/03/2015...	01/01/2027...	.....0	....10,000,000	-2.229.....	.....0	.....(982,034)	.....(167,175)	.....731,676	.....	.....(625,093)	.....0	.....0	.....0	.....0	.....0	.....	103.31.....
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLYBOS8V	COMMUNITY HOSPITALS OF I 20369EAA0	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	10/07/2015...	05/01/2025...	.....0	....10,500,000	0.12575.....	.....0	.....0	.....13,759	.....0	.....	.....0	.....0	.....0	.....0	.....0	.....99,419	.....	91.59.....
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLYBOS8V	COMMUNITY HOSPITALS OF I 20369EAA0	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	10/07/2015...	05/01/2025...	.....0	....10,500,000	-2.029.....	.....0	.....(852,778)	.....(160,967)	.....635,372	.....	.....(542,818)	.....0	.....0	.....0	.....0	.....0	.....	91.59.....
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLYBP9IC	McDonalds Corp 580135BY6.....	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	11/03/2015...	01/08/2028...	.....0	....10,000,000	0.13488.....	.....0	.....0	.....14,958	.....0	.....	.....0	.....0	.....0	.....0	.....0	.....125,222	.....	105.37.....
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLYBP9IC	McDonalds Corp 580135BY6.....	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	11/03/2015...	01/08/2028...	.....0	....10,000,000	-2.289.....	.....0	.....(1,062,916)	.....(171,675)	.....791,938	.....	.....(676,577)	.....0	.....0	.....0	.....0	.....0	.....	105.37.....
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLU8V29T	KANSAS ST DEV FIN AUTH REVENUE 485429Y99	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	08/12/2015...	04/15/2026...	.....0	....5,300,000	0.12613.....	.....0	.....0	.....7,595	.....0	.....	.....0	.....0	.....0	.....0	.....0	.....56,475	.....	96.02.....
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLU8V29T	KANSAS ST DEV FIN AUTH REVENUE 485429Y99	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	08/12/2015...	04/15/2026...05,300,000	-2.231.....0(540,849)(88,682)402,966(344,266)00000	96.02.....

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLYBQPH9	OAKLAND CA PENSN OBLG 672319CE8	D.....	Interest Rate	CME Group Inc...	01/07/2016...	12/15/2023...	.....0	4,500,000	0.116.....	.....0	.....0	5,689	.....0		.....0	.....0	.....0	.....0	.....0	33,436		97.44.....
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLYBQPH9	OAKLAND CA PENSN OBLG 672319CE8	D.....	Interest Rate	CME Group Inc...	01/07/2016...	12/15/2023...	.....0	4,500,000	-1.926.....	.....0	(271,645)	(65,003)	202,392		(172,910)	.....0	.....0	.....0	.....0	.....0		97.44.....
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLYBP9NJ	Walt Disney Co 254687DR4.....	D.....	Interest Rate	CME Group Inc...	11/03/2015...	06/30/2028...	.....0	8,000,000	0.14725.....	.....0	.....0	11,859	.....0		.....0	.....0	.....0	.....0	.....0	103,923		100.7.....
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLYBP9NJ	Walt Disney Co 254687DR4.....	D.....	Interest Rate	CME Group Inc...	11/03/2015...	06/30/2028...	.....0	8,000,000	-2.309.....	.....0	(890,632)	(138,540)	663,575		(566,913)	.....0	.....0	.....0	.....0	.....0		100.7.....
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLYBO0IP	JOHNSON CONTROLS INTL PL 478375AR9	D.....	Interest Rate	CME Group Inc...	09/09/2015...	02/14/2026...	.....0	3,600,000	0.12475.....	.....0	.....0	4,696	.....0		.....0	.....0	.....0	.....0	.....0	37,638		98.46.....
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLYBO0IP	JOHNSON CONTROLS INTL PL 478375AR9	D.....	Interest Rate	CME Group Inc...	09/09/2015...	02/14/2026...	.....0	3,600,000	-2.244.....	.....0	(325,116)	(61,261)	242,232		(206,946)	.....0	.....0	.....0	.....0	.....0		98.46.....
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLYBPDPG	Kohls Corp 500255AT1.....	D.....	Interest Rate	CME Group Inc...	11/06/2015...	12/15/2023...	.....0	9,000,000	0.11888.....	.....0	.....0	11,390	.....0		.....0	.....0	.....0	.....0	.....0	66,872		99.34.....
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLYBPDPG	Kohls Corp 500255AT1.....	D.....	Interest Rate	CME Group Inc...	11/06/2015...	12/15/2023...	.....0	9,000,000	-2.098.....	.....0	(604,950)	(141,615)	450,725		(385,068)	.....0	.....0	.....0	.....0	.....0		99.34.....
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLYBPN45	Horace Mann Educators 440327AK0	D.....	Interest Rate	London Clearing House	11/18/2015...	12/01/2025.....	.....0	8,500,000	0.11988.....	.....0	.....0	11,051	.....0		.....0	.....0	.....0	.....0	.....0	86,782		95.95.....
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLYBPN45	Horace Mann Educators 440327AK0	D.....	Interest Rate	London Clearing House	11/18/2015...	12/01/2025.....	.....0	8,500,000	-2.142.....	.....0	(763,156)	(136,553)	568,598		(485,771)	.....0	.....0	.....0	.....0	.....0		95.95.....
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLYBOTMV	Janus Capital Group Inc 47102XAJ4	D.....	Interest Rate	CME Group Inc...	10/08/2015...	08/01/2025.....	.....0	7,500,000	0.12575.....	.....0	.....0	10,192	.....0		.....0	.....0	.....0	.....0	.....0	73,447		93.87.....
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLYBOTMV	Janus Capital Group Inc 47102XAJ4	D.....	Interest Rate	CME Group Inc...	10/08/2015...	08/01/2025.....	.....0	7,500,000	-2.07.....	.....0	(578,578)	(116,006)	431,077		(368,282)	.....0	.....0	.....0	.....0	.....0		93.87.....
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLU8UY6T	OAKLAND CA REDEV SUCCESSOR AGY 67232TAU9	D.....	Interest Rate	CME Group Inc...	08/10/2015...	09/01/2023.....	.....0	850,000	0.11988.....	.....0	.....0	1,105	.....0		.....0	.....0	.....0	.....0	.....0	5,888		93.32.....
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLU8UY6T	OAKLAND CA REDEV SUCCESSOR AGY 67232TAU9	D.....	Interest Rate	CME Group Inc...	08/10/2015...	09/01/2023.....	.....0	850,000	-2.176.....	.....0	(48,923)	(13,872)	36,451		(31,141)	.....0	.....0	.....0	.....0	.....0		93.32.....
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLYBOTMP	AP MOELLER-MAERSK A/S 00203QAD9	D.....	Interest Rate	CME Group Inc...	10/08/2015...	09/28/2025.....	.....0	8,750,000	0.13225.....	.....0	.....0	12,877	.....0		.....0	.....0	.....0	.....0	.....0	87,439		96.01.....
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLYBOTMP	AP MOELLER-MAERSK A/S 00203QAD9	D.....	Interest Rate	CME Group Inc...	10/08/2015...	09/28/2025.....	.....0	8,750,000	-2.08.....	.....0	(645,634)	(136,500)	481,037		(410,965)	.....0	.....0	.....0	.....0	.....0		96.01.....
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLYBGT9R	210692.....	B.....	Interest Rate	CME Group Inc...	04/23/2015...	06/30/2027.....	.....0	10,000,000	0.1315.....	.....0	.....0	14,827	.....0		.....0	.....0	.....0	.....0	.....0	119,896		108.71.....
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLYBGT9R	210692.....	B.....	Interest Rate	CME Group Inc...	04/23/2015...	06/30/2027.....0	10,000,000	-2.1805.....0	(956,938)	(163,538)	712,978		(609,119)00000		108.71.....

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLYBS3J3	International Paper Co 460146CL5	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	02/17/2016...	01/15/2026...	.....0	.....8,250,000	0.12613.....	.....0	.....0	.....11,822	.....0		.....0	.....0	.....0	.....0	.....0	.....85,455	.....	93.56.....
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLYBS3J3	International Paper Co 460146CL5	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	02/17/2016...	01/15/2026...	.....0	.....8,250,000	-1.6735.....	.....0	.....(439,022)	.....(103,548)	.....327,098		.....(279,450)	.....0	.....0	.....0	.....0	.....0	.....	93.56.....
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLU8UY7B	OAKLAND CA REDEV SUCCESSOR AGY 67232TAW5	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	08/10/2015...	09/01/2025...	.....0	.....550,000	0.11988.....	.....0	.....0	.....715	.....0		.....0	.....0	.....0	.....0	.....0	.....5,444	.....	93.....
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLU8UY7B	OAKLAND CA REDEV SUCCESSOR AGY 67232TAW5	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	08/10/2015...	09/01/2025...	.....0	.....550,000	-2.337.....	.....0	.....(50,460)	.....(9,640)	.....37,596		.....(32,119)	.....0	.....0	.....0	.....0	.....0	.....	93.....
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLYBPBWQ	HUDSONS BAY SIMON JV TRUST SERIES 2015HB7 CLASS (CMBS) A7 44422PAU6	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	11/05/2015...	08/05/2022...	.....0	.....14,000,000	0.12138.....	.....0	.....0	.....18,814	.....0		.....0	.....0	.....0	.....0	.....0	.....64,431	.....	101.38.....
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLYBPBWQ	HUDSONS BAY SIMON JV TRUST SERIES 2015HB7 CLASS (CMBS) A7 44422PAU6	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	11/05/2015...	08/05/2022...	.....0	.....14,000,000	-1.8175.....	.....0	.....(366,431)	.....(190,838)	.....273,014		.....(233,244)	.....0	.....0	.....0	.....0	.....0	.....	101.38.....
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLYBPCB1	Mattel Inc 577081AY8.....	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	11/05/2015...	03/15/2023...	.....0	.....4,750,000	0.11888.....	.....0	.....0	.....6,011	.....0		.....0	.....0	.....0	.....0	.....0	.....28,681	.....	96.62.....
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLYBPCB1	Mattel Inc 577081AY8.....	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	11/05/2015...	03/15/2023...	.....0	.....4,750,000	-1.91.....	.....0	.....(187,085)	.....(68,044)	.....139,390		.....(119,085)	.....0	.....0	.....0	.....0	.....0	.....	96.62.....
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLYBLEFM	National Fuel Gas Co 636180BM2	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	06/22/2015...	07/15/2025...	.....0	.....8,250,000	0.12613.....	.....0	.....0	.....12,318	.....0		.....0	.....0	.....0	.....0	.....0	.....80,323	.....	93.99.....
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLYBLEFM	National Fuel Gas Co 636180BM2	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	06/22/2015...	07/15/2025...	.....0	.....8,250,000	-2.48.....	.....0	.....(857,667)	.....(153,450)	.....639,015		.....(545,930)	.....0	.....0	.....0	.....0	.....0	.....	93.99.....
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLYBMZ9M	Bristol-Myers Squibb Co 110122BN7	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	08/03/2015...	08/15/2025...	.....0	.....6,000,000	0.12475.....	.....0	.....0	.....7,873	.....0		.....0	.....0	.....0	.....0	.....0	.....59,055	.....	94.38.....
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLYBMZ9M	Bristol-Myers Squibb Co 110122BN7	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	08/03/2015...	08/15/2025...	.....0	.....6,000,000	-2.255.....	.....0	.....(526,138)	.....(101,475)	.....392,005		.....(334,902)	.....0	.....0	.....0	.....0	.....0	.....	94.38.....
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLU8UY75	OAKLAND CA REDEV SUCCESSOR AGY 67232TAV7	D.....	Interest Rate	London Clearing House 549300035Z3DHK2T4A54.....	08/10/2015...	09/01/2024...	.....0	.....850,000	0.11988.....	.....0	.....0	.....1,105	.....0		.....0	.....0	.....0	.....0	.....0	.....7,262	.....	93.53.....
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLU8UY75	OAKLAND CA REDEV SUCCESSOR AGY 67232TAV7	D.....	Interest Rate	London Clearing House 549300035Z3DHK2T4A54.....	08/10/2015...	09/01/2024...	.....0	.....850,000	-2.265.....	.....0	.....(65,703)	.....(14,439)	.....48,953		.....(41,822)	.....0	.....0	.....0	.....0	.....0	.....	93.53.....
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLYBN101	CF INDUSTRIES INC 12527GAC7	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	08/04/2015...	06/01/2023...01,670,000	0.11988.....002,1710	0000010,789	92.56.....

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLYBN101	CF INDUSTRIES INC 12527GAC7	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	08/04/2015...	06/01/2023...	.....0	.....1,670,000	-2.103.....	.....0	.....(97,265)	.....(26,340)	.....72,468		.....(61,912)	.....0	.....0	.....0	.....0	.....0	.....0	.....92.56.....
KEYSIGHT TECHNOLOGIES Variable Rate Interest Rate Swap-R SLYBBWQM	KEYSIGHT TECHNOLOGIES 49338LAB9	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	01/22/2015...	10/30/2024...	.....0	.....4,500,000	0.1285.....	.....0	.....0	.....6,101	.....0		.....0	.....0	.....0	.....0	.....0	.....39,509	.....0	.....98.62.....
KEYSIGHT TECHNOLOGIES Fixed Rate Interest Rate Swap-P SLYBBWQM	KEYSIGHT TECHNOLOGIES 49338LAB9	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	01/22/2015...	10/30/2024...	.....0	.....4,500,000	-2.01.....	.....0	.....(347,321)	.....(67,838)	.....258,776		.....(221,080)	.....0	.....0	.....0	.....0	.....0	.....0	.....98.62.....
KLA-Tencor Corp Variable Rate Interest Rate Swap-R SLU8Q3W0	KLA-Tencor Corp 482480AE0.....	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	01/08/2015...	11/01/2024...	.....0	.....4,500,000	0.12575.....	.....0	.....0	.....6,074	.....0		.....0	.....0	.....0	.....0	.....0	.....39,526	.....0	.....96.53.....
KLA-Tencor Corp Fixed Rate Interest Rate Swap-P SLU8Q3W0	KLA-Tencor Corp 482480AE0.....	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	01/08/2015...	11/01/2024...	.....0	.....4,500,000	-2.128.....	.....0	.....(374,244)	.....(72,352)	.....278,835		.....(238,217)	.....0	.....0	.....0	.....0	.....0	.....0	.....96.53.....
L3HARRIS TECH INC Variable Rate Interest Rate Swap-R SLU8P2X8	502431AC3.....	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	12/11/2014...	05/28/2024...	.....0	.....4,500,000	0.12075.....	.....0	.....0	.....6,490	.....0		.....0	.....0	.....0	.....0	.....0	.....36,704	.....0	.....107.76.....
L3HARRIS TECH INC Fixed Rate Interest Rate Swap-P SLU8P2X8	502431AC3.....	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	12/11/2014...	05/28/2024...	.....0	.....4,500,000	-2.273.....	.....0	.....(375,152)	.....(76,714)	.....279,511		.....(238,795)	.....0	.....0	.....0	.....0	.....0	.....0	.....107.76.....
MORGAN STANLEY BAML TRUST Variable Rate Interest Rate Swap-R SLYBD473	MORGAN STANLEY BAML TRUST SERIES 2014C19 CLASS (CMBS) AS 61764PBW1	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	02/05/2015...	11/15/2024...	.....0	.....3,750,000	0.12475.....	.....0	.....0	.....4,921	.....0		.....0	.....0	.....0	.....0	.....0	.....33,146	.....0	.....94.28.....
MORGAN STANLEY BAML TRUST Fixed Rate Interest Rate Swap-P SLYBD473	MORGAN STANLEY BAML TRUST SERIES 2014C19 CLASS (CMBS) AS 61764PBW1	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	02/05/2015...	11/15/2024...	.....0	.....3,750,000	-1.9425.....	.....0	.....(271,122)	.....(54,633)	.....202,003		.....(172,577)	.....0	.....0	.....0	.....0	.....0	.....0	.....94.28.....
Oceaneering Intl Inc Variable Rate Interest Rate Swap-R SLU8P2WW	Oceaneering Intl Inc 675232AA0...	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	12/11/2014...	11/15/2024...	.....0	.....4,400,000	0.12475.....	.....0	.....0	.....5,774	.....0		.....0	.....0	.....0	.....0	.....0	.....38,891	.....0	.....96.89.....
Oceaneering Intl Inc Fixed Rate Interest Rate Swap-P SLU8P2WW	Oceaneering Intl Inc 675232AA0...	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	12/11/2014...	11/15/2024...	.....0	.....4,400,000	-2.31.....	.....0	.....(406,439)	.....(76,230)	.....302,822		.....(258,710)	.....0	.....0	.....0	.....0	.....0	.....0	.....96.89.....
SELECT INCOME REIT Variable Rate Interest Rate Swap-R SLYBD47B	SELECT INCOME REIT 81618TAC4	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	02/05/2015...	02/01/2025...	.....0	.....4,250,000	0.1855.....	.....0	.....0	.....5,875	.....0		.....0	.....0	.....0	.....0	.....0	.....38,813	.....0	.....93.98.....
SELECT INCOME REIT Fixed Rate Interest Rate Swap-P SLYBD47B	SELECT INCOME REIT 81618TAC4	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	02/05/2015...	02/01/2025...	.....0	.....4,250,000	-1.9565.....	.....0	.....(288,337)	.....(62,132)	.....214,829		.....(183,535)	.....0	.....0	.....0	.....0	.....0	.....0	.....93.98.....
Southwestern Energy Co Variable Rate Interest Rate Swap-R SLYBBWPA	Southwestern Energy Co 845467AL3	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	01/22/2015...	01/23/2025...	.....0	.....8,750,000	0.13788.....	.....0	.....0	.....12,047	.....0		.....0	.....0	.....0	.....0	.....0	.....79,643	.....0	.....97.7.....
Southwestern Energy Co Fixed Rate Interest Rate Swap-P SLYBBWPA	Southwestern Energy Co 845467AL3	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	01/22/2015...	01/23/2025...	.....0	.....8,750,000	-2.026.....	.....0	.....(631,778)	.....(132,956)	.....470,713		.....(402,145)	.....0	.....0	.....0	.....0	.....0	.....0	.....97.7.....
0999999999. Total-Swaps-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108-Interest Rate										.....0	.....(17,176,857)	.....(3,169,731)	.....12,797,818	XXX	.....(10,933,570)	.....0	.....0	.....0	.....0	.....2,038,135	XXX	XXX
1049999999. Total-Swaps-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108										.....0	.....(17,176,857)	.....(3,169,731)	.....12,797,818	XXX	.....(10,933,570)	.....0	.....0	.....0	.....0	.....2,038,135	XXX	XXX
Total - Swaps										.....0	.....(17,176,857)	.....(3,169,731)	.....12,797,818	XXX	.....(10,933,570)	.....0	.....0	.....0	.....0	.....2,038,135	XXX	XXX
1359999999. Total-Swaps-Interest Rate									0(17,176,857)(3,169,731)12,797,818	XXX(10,933,570)00002,038,135	XXX	XXX

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Totals										0	(17,176,857)	(3,169,731)	12,797,818	XXX	(10,933,570)	0	0	0	0	2,038,135	XXX	XXX
1689999999. Total-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108										9,221,070,397	256,963,797	(3,169,731)	494,775,488	XXX	471,044,101	95,082,737	0	0	0	2,038,135	XXX	XXX
1759999999. TOTAL										9,221,070,397	256,963,797	(3,169,731)	494,775,488	XXX	471,044,101	95,082,737	0	0	0	2,038,135	XXX	XXX

(a)

Code	Description of Hedged Risk(s)
0001	The hedge effectiveness cannot be measured at inception. At 09/30/2021 The change in fair value of the derivative hedging instrument is 101.9% of the opposite change in the fair value of the hedged item attributable to the hedged risk, which is within the 80-125 percent range allowed.

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22	
														15	16	17						
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point	
Long Futures																						
Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108																						
ESZ1.....	.....7	.....0	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	12/17/2021.	CME.....	SNZ20JLFK8MNNCLQOF3	09/13/2021.	.....4,448.6500	.....4,297.7500	.....681,550	.....681,550	.....(52,815)	.....0	.....0	.....0	.....(52,815)	.....80,500	.....0/0	.....50
1519999999. Total-Long Futures-Hedging Effective-Excluding Variable Annuities Under SSAP No. 108.....													.....681,550	.....681,550	.....(52,815)	.....0	.....0	.....0	.....(52,815)	.....80,500	XXX	XXX
1579999999. Total-Long Futures.....													.....681,550	.....681,550	.....(52,815)	.....0	.....0	.....0	.....(52,815)	.....80,500	XXX	XXX
Totals																						
1689999999. Total-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108.....													.....681,550	.....681,550	.....(52,815)	.....0	.....0	.....0	.....(52,815)	.....80,500	XXX	XXX
1759999999. TOTAL.....													.....681,550	.....681,550	.....(52,815)	.....0	.....0	.....0	.....(52,815)	.....80,500	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
JPM	...8,804,530	...(8,197,737)	.....734,365
Total Net Cash Deposits.....	...8,804,530	...(8,197,737)	.....734,365

QE07

(a)

Code	Description of Hedged Risk(s)
0001	The hedge effectiveness cannot be measured at inception. At 09/30/2021 The change in fair value of the derivative hedging instrument is 101.9% of the opposite change in the fair value of the hedged item attributable to the hedged risk, which is within the 80-125 percent range allowed.

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

1 Description of Exchange, Counterparty or Central Clearinghouse	2 Master Agreement (Y or N)	3 Credit Support Annex (Y or N)	Counterparty Offset		Book Adjusted Carrying Value			Fair Value			12 Potential Exposure	13 Off-Balance Sheet Exposure
			4 Fair Value of Acceptable Collateral	5 Present Value of Financing Premium	6 Contracts with Book/Adjusted Carrying Value > 0	7 Contracts with Book/Adjusted Carrying Value < 0	8 Exposure Net of Collateral	9 Contracts with Fair Value > 0	10 Contracts with Fair Value < 0	11 Exposure Net of Collateral		
Exchange Traded Derivatives												
0199999999. Aggregate Sum of Exchange Traded.....	XXX	XXX	XXX	.....0	.....149,800,038	.....(105,111,015)	.....149,800,038	.....149,800,038	.....(105,111,015)	.....149,800,040	.....80,500	.....80,500
NAIC 1 Designation												
Bank of America..... EYKN6V0ZCB8VD9IULB80...	Y.....	Y.....	.....30,521,051	.....0	.....129,046,343	.....(99,336,908)	.....0	.....129,046,343	.....(99,336,908)	.....0	.....0	.....0
Barclays Bank PLC..... G5GSEF7VJP5I7OUK5573...	Y.....	Y.....	.....161,738,000	.....0	.....381,598,858	.....(273,262,367)	.....0	.....381,598,858	.....(273,262,367)	.....0	.....0	.....0
Citigroup..... 5493008GOWFH1UU8231..	Y.....	Y.....	.....22,063,000	.....0	.....59,139,727	.....(48,078,688)	.....0	.....59,139,727	.....(48,078,688)	.....0	.....0	.....0
Credit Suisse FB Int..... E58DKGMJYYYJLN8C3868..	Y.....	Y.....	.....63,079,000	.....0	.....148,239,521	.....(76,011,629)	.....9,148,892	.....148,239,521	.....(76,011,629)	.....9,148,892	.....0	.....0
Morgan Stanley..... 4PQUHN3JPFGFNF3BB653.	Y.....	Y.....	.....145,678,000	.....0	.....354,164,880	.....(271,244,771)	.....0	.....354,164,880	.....(271,244,771)	.....0	.....0	.....0
RBC Capital Markets..... ES7IP3U3RHIGC71XBU11...	Y.....	Y.....	.....9,927,000	.....0	.....7,541,222	.....(3,467,938)	.....0	.....7,541,222	.....(3,467,938)	.....0	.....0	.....0
Societe Generale..... O2RNE8IBXP4R0TD8PU41..	Y.....	Y.....	.....49,033,000	.....0	.....115,462,636	.....(67,716,284)	.....0	.....115,462,636	.....(67,716,284)	.....0	.....0	.....0
UBS..... 5493001KJTIIGC8Y1R12....	Y.....	Y.....	.....13,449,000	.....0	.....85,193,195	.....(69,793,590)	.....1,950,605	.....85,193,195	.....(69,793,590)	.....1,950,605	.....0	.....0
Wells Fargo..... KB1H1DSPRFMYMCFXT09	Y.....	Y.....	.....34,590,000	.....0	.....154,653,873	.....(88,157,884)	.....31,905,989	.....154,653,873	.....(88,157,884)	.....31,905,989	.....0	.....0
0299999999. Total NAIC 1 Designation.....			.....530,078,051	.....0	.....1,435,040,255	.....(997,070,059)	.....43,005,486	.....1,435,040,255	.....(997,070,059)	.....43,005,486	.....0	.....0
0899999999. Aggregate Sum of Central Clearinghouse.....	XXX	XXX	XXX	.....0	.....12,797,818	.....0	.....12,797,818	.....0	.....(10,933,571)	.....0	.....2,038,135	.....2,038,135
0999999999. Gross Totals.....			.....530,078,051	.....0	.....1,597,638,111	.....(1,102,181,074)	.....205,603,342	.....1,584,840,293	.....(1,113,114,645)	.....192,805,526	.....2,118,635	.....2,118,635
1. Offset per SSAP No. 64.....					.....0	.....0						
2. Net after right of offset per SSAP No. 64.....					.....1,597,638,111	.....(1,102,181,074)						

QE08

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Collateral Pledged by Reporting Entity								
J.P. Morgan Securities LLC.....	ZBUT11V806EZRTWT807....	TREASURY.....	91282C BD 2 United States Treasury 1 1/4% Due 12/31/2022 JD30.....	5,249,475	5,250,000	5,249,867	12/31/2022.	IV.....
J.P. Morgan Securities LLC.....	ZBUT11V806EZRTWT807....	CASH.....	CASH.....	12,801,545	12,801,545	12,801,545		V.....
J.P. Morgan Securities LLC.....	ZBUT11V806EZRTWT807....	CASH.....	CASH.....	681,550	681,550	681,550		V.....
CBOE.....	529900RLNSGA90UPEH54....	CASH.....	CASH.....	101,329	101,329	101,329		V.....
0199999999. Totals.....				18,833,899	18,834,424	18,834,291	XXX	XXX
Collateral Pledged to Reporting Entity								
Bank of America.....	EYKN6V0ZCB8VD9IULB80....	TREASURY.....	912828 V8 0 United States Treasury 2 1/4% Due 1/31/2024 JJ31.....	2,918,495	2,786,000	XXX	01/31/2024.	IV.....
Bank of America.....	EYKN6V0ZCB8VD9IULB80....	TREASURY.....	912828 W4 8 United States Treasury 2 1/8% Due 2/29/2024 FA28.....	12,011,801	11,510,000	XXX	02/29/2024.	IV.....
Bank of America.....	EYKN6V0ZCB8VD9IULB80....	TREASURY.....	912828 X7 0 United States Treasury 2% Due 4/30/2024 AO30.....	15,247,139	14,539,000	XXX	04/30/2024.	IV.....
Bank of America.....	EYKN6V0ZCB8VD9IULB80....	TREASURY.....	912828 XT 2 United States Treasury 2% Due 5/31/2024 MN30.....	343,614	328,000	XXX	05/31/2024.	IV.....
Barclays Bank PLC.....	G5GSEF7VJP5I7OUK5573....	CASH.....	09199N ND 9 CASH.....	161,738,000	111,968,000	XXX		V.....
Credit Suisse FB Int.....	E58DKGMJYYYJLN8C3868....	CASH.....	09199N ND 9 CASH.....	63,079,000	75,579,000	XXX		V.....
RBC Capital Markets.....	ES7IP3U3RHIGC71XBU11....	CASH.....	09199N ND 9 CASH.....	9,927,000	4,497,000	XXX		V.....
Societe Generale.....	O2RNE8IBXP4R0TD8PU41....	CASH.....	09199N ND 9 CASH.....	49,033,000	49,803,000	XXX		V.....
Morgan Stanley.....	4PQUHN3JPFQFN3BB653....	CASH.....	09199N ND 9 CASH.....	145,678,000	86,658,000	XXX		V.....
Citigroup.....	5493008GOWFHX1UU8231....	CASH.....	09199N ND 9 CASH.....	22,063,000	11,313,000	XXX		V.....
UBS.....	5493001KJTIIGC8Y1R12....	CASH.....	09199N ND 9 CASH.....	13,449,000	15,629,000	XXX		V.....
WellsFargo.....	KB1H1DSPRFMYMCFXT09....	CASH.....	09199N ND 9 CASH.....	34,590,000	68,880,000	XXX		V.....
0299999999. Totals.....				530,078,051	453,490,000	XXX	XXX	XXX

QE09

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

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

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

Statement as of September 30, 2021 of the **Life Insurance Company of the Southwest**
SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
Open Depositories								
JP Morgan Chase..... New York, NY.....		.....0.000	.....0	.....0	.....34,779,384	.....41,450,474	.....46,483,146	XXX
JP Morgan Chase..... Dallas, TX.....		.....0.000	.....0	.....0	.....1,622,423	.....1,943,768	.....2,258,034	XXX
JP Morgan Chase..... San Antonio, TX.....		.....0.000	.....0	.....0	.....(27,150,083)	.....(22,668,273)	.....(22,635,682)	XXX
BNY Melon..... Pittsburgh PA.....		.....0.000	.....0	.....0	.....2,474,470	.....2,633,783	.....2,506,014	XXX
0199998. Deposits in.....1 depositories that do not exceed the allowable limit in any one depository (see Instructions) - Open Depositories.....	XXX	XXX	.....0	.....0	.....(27,450)	.....(1,386)	.....(1,371)	XXX
0199999. Total Open Depositories.....	XXX	XXX	.....0	.....0	.....11,698,744	.....23,358,366	.....28,610,141	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	.....0	.....0	.....11,698,744	.....23,358,366	.....28,610,141	XXX
0599999. Total Cash.....	XXX	XXX	.....0	.....0	.....11,698,744	.....23,358,366	.....28,610,141	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1	2	3	4	5	6	7	8	9
CUSIP	Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued	Amount Received During Year
Exempt Money Market Mutual Funds as Identified by the SVO								
09248U 70 0	Blackrock Fed fund # 030.....		09/30/2021.....	.....0.000		500,000	.0	.855
85999999. Total - Exempt Money Market Mutual Funds as Identified by the SVO.....						500,000	.0	.855
99999999. Total - Cash Equivalents.....						500,000	.0	.855

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