

ANNUAL 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 Year Ended
December 31, 2021

2021

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



ANNUAL STATEMENT

For the Year Ended December 31, 2021
of the Condition and Affairs of the

Life Insurance Company of the Southwest

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

OFFICERS

Table with 4 columns: Name, Title, Name, Title. Includes Mehran (nmn) Assadi, Eric Gustave Sandberg, Lisa Francesca Muller, and Robert Earl Cotton.

OTHER

Table with 4 columns: Name, Title, Name, Title. Lists various roles like EVP & Chief Marketing Officer, SVP & Chief Information Officer, etc.

DIRECTORS OR TRUSTEES

Table with 3 columns: Name, Name, Name. Lists Mehran (nmn) Assadi, Elizabeth Hill MacGowan, Angela Marie McCraw, and Robert Earl Cotton.

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.

Signatures of Mehran Assadi, Eric Sandberg, and Lisa Muller with printed names and titles.

Subscribed and sworn to before me
This 14th day of February 2022
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

Signature of Janice Ellis

ASSETS

	Current Year			Prior Year
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 Net Admitted Assets
1. Bonds (Schedule D).....	18,660,390,760	0	18,660,390,760	17,415,511,446
2. Stocks (Schedule D):				
2.1 Preferred stocks.....	15,399,000	0	15,399,000	7,050,000
2.2 Common stocks.....	80,419,548	0	80,419,548	86,390,619
3. Mortgage loans on real estate (Schedule B):				
3.1 First liens.....	4,438,004,613	0	4,438,004,613	3,513,996,978
3.2 Other than first liens.....	36,002,752	0	36,002,752	36,390,753
4. Real estate (Schedule A):				
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 (\$.....27,889,295, Schedule E-Part 1), cash equivalents (\$.....0, Schedule E-Part 2) and short-term investments (\$.....351,852, Schedule DA).....	28,241,147	0	28,241,147	63,504,824
6. Contract loans (including \$.....0 premium notes).....	509,238,520	0	509,238,520	476,694,775
7. Derivatives (Schedule DB).....	1,916,380,058	0	1,916,380,058	2,700,631,557
8. Other invested assets (Schedule BA).....	1,232,835,469	0	1,232,835,469	1,005,163,843
9. Receivables for securities.....	0	0	0	0
10. Securities lending reinvested collateral assets (Schedule DL).....	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).....	26,916,911,868	0	26,916,911,868	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.....	190,718,182	0	190,718,182	177,329,915
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	1,842,646	0	1,842,646	1,731,390
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums).....	27,147,424	0	27,147,424	25,074,532
15.3 Accrued retrospective premiums (\$.....0) and contracts subject to redetermination (\$.....0).....	0	0	0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	6,072,586	0	6,072,586	7,948,089
16.2 Funds held by or deposited with reinsured companies.....	4,282	0	4,282	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.....	17,031,353	0	17,031,353	11,325,310
18.2 Net deferred tax asset.....	120,273,066	37,414,078	82,858,988	83,033,978
19. Guaranty funds receivable or on deposit.....	237,274	0	237,274	511,983
20. Electronic data processing equipment and software.....	0	0	0	0
21. Furniture and equipment, including health care delivery assets (\$.....0).....	2,814	2,814	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.....	24,228,357	0	24,228,357	31,564,203
24. Health care (\$.....0) and other amounts receivable.....	75,888,457	75,888,457	0	0
25. Aggregate write-ins for other-than-invested assets.....	245,585,414	564,199	245,021,214	224,600,370
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25).....	27,625,943,722	113,869,548	27,512,074,174	25,868,458,631
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0	0
28. TOTAL (Lines 26 and 27).....	27,625,943,722	113,869,548	27,512,074,174	25,868,458,631

DETAILS OF WRITE-INS

1101. Other Real Estate Deposits.....	0	0	0	0
1102.....	0	0	0	0
1103.....	0	0	0	0
1198. Summary of remaining write-ins for Line 11 from overflow page.....	0	0	0	0
1199. Totals (Lines 1101 through 1103 plus 1198) (Line 11 above).....	0	0	0	0
2501. Corporate Owned Life Insurance.....	244,941,110	0	244,941,110	224,518,022
2502. Items not allocated.....	157,993	77,889	80,104	82,348
2503. Leasehold Improvements.....	697	697	0	0
2598. Summary of remaining write-ins for Line 25 from overflow page.....	485,614	485,614	0	0
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above).....	245,585,414	564,199	245,021,214	224,600,370

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Year	2 Prior Year
1. Aggregate reserve for life contracts \$.....19,699,896,426 (Exhibit 5, Line 9999999) less \$.....0 included in Line 6.3 (including \$.....204,249,693 Modco Reserve).....	19,699,896,426	18,074,158,357
2. Aggregate reserve for accident and health contracts (including \$.....0 Modco Reserve).....	363,371	397,105
3. Liability for deposit-type contracts (Exhibit 7, Line 14, Col. 1) (including \$.....0 Modco Reserve).....	2,185,127,415	2,181,504,529
4. Contract claims:		
4.1 Life (Exhibit 8, Part 1, Line 4.4, Col. 1 less sum of Cols. 9, 10 and 11).....	59,555,133	42,381,368
4.2 Accident and health (Exhibit 8, Part 1, Line 4.4, sum of Cols. 9, 10 and 11).....	10,000	10,000
5. Policyholders' dividends/refunds to members \$.....0 and coupons \$.....0 due and unpaid (Exhibit 4, Line 10).....	0	0
6. Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts:		
6.1 Policyholders' dividends and refunds to members apportioned for payment (including \$.....0 Modco).....	178,800	130,249
6.2 Policyholders' dividends and 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 \$.....621 accident and health premiums (Exhibit 1, Part 1, Col. 1, sum of Lines 4 and 14).....	288,248	194,454
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts.....	76,112	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 (IMR, Line 6).....	56,080,686	55,766,367
10. Commissions to agents due or accrued - life and annuity contracts \$.....5,720,534, accident and health \$.....0 and deposit-type contract funds \$.....0.....	5,720,534	6,877,488
11. Commissions and expense allowances payable on reinsurance assumed.....	0	0
12. General expenses due or accrued (Exhibit 2, Line 12, Col. 7).....	15,183,877	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 (Exhibit 3, Line 9, Col. 6).....	14,241,351	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.....	1,004,539	1,232,540
17. Amounts withheld or retained by reporting entity as agent or trustee.....	428,888	481,491
18. Amounts held for agents' account, including \$.....0 agents' credit balances.....	395,821	487,989
19. Remittances and items not allocated.....	35,899,058	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 (AVR Line 16, Col. 7).....	384,741,471	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.....	24,633,606	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.....	1,670,791,312	1,395,502,159
24.08 Derivatives.....	1,351,568,859	2,124,629,544
24.09 Payable for securities.....	22,236,389	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.....	9,721,307	9,938,260
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25).....	25,538,143,200	24,209,027,911
27. From Separate Accounts Statement.....	0	0
28. Total liabilities (Line 26 and 27).....	25,538,143,200	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 (Page 3, Line 33, Col. 2 plus Page 4, Line 51.1, Col. 1).....	584,496,410	584,496,410
34. Aggregate write-ins for special surplus funds.....	0	0
35. Unassigned funds (surplus).....	1,356,434,564	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).....	1,970,930,974	1,656,430,720
38. Totals of Lines 29, 30 and 37 (Page 4, Line 55).....	1,973,930,974	1,659,430,720
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3).....	27,512,074,174	25,868,458,631

DETAILS OF WRITE-INS

2501. LIHTC Commitments.....	783,876	1,394,371
2502. Uncashed Checks Pending Escheatment.....	8,530,801	7,298,826
2503. Guaranty Fund.....	406,630	925,719
2598. Summary of remaining write-ins for Line 25 from overflow page.....	0	319,344
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above).....	9,721,307	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 through 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 through 3403 plus 3498) (Line 34 above).....	0	0

Life Insurance Company of the Southwest

SUMMARY OF OPERATIONS

	1 Current Year	2 Prior Year
1. Premiums and annuity considerations for life and accident and health contracts (Exhibit 1, Part 1, Line 20.4, Col. 1, less Col. 11)	3,275,558,861	2,639,382,168
2. Considerations for supplementary contracts with life contingencies	292,808	252,643
3. Net investment income (Exhibit of Net Investment Income, Line 17)	1,440,219,891	1,113,747,469
4. Amortization of Interest Maintenance Reserve (IMR) (Line 5)	7,076,189	6,054,195
5. Separate Accounts net gain from operations excluding unrealized gains or losses	.0	.0
6. Commissions and expense allowances on reinsurance ceded (Exhibit 1, Part 2, Line 26.1, Col. 1)	52,817,901	59,246,718
7. Reserve adjustments on reinsurance ceded	.0	.0
8. Miscellaneous Income:		
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	.0	.0
8.2 Charges and fees for deposit-type contracts	.0	.0
8.3 Aggregate write-ins for miscellaneous income	(1,634,456)	61,084,108
9. Totals (Lines 1 to 8.3)	4,774,331,193	3,879,767,301
10. Death benefits	194,968,286	149,820,570
11. Matured endowments (excluding guaranteed annual pure endowments)	364,258	2,493,057
12. Annuity benefits (Exhibit 8, Part 2, Line 6.4, Cols. 4 + 8)	129,798,647	101,253,942
13. Disability benefits and benefits under accident and health contracts	1,116,446	1,429,079
14. Coupons, guaranteed annual pure endowments and similar benefits	.0	.0
15. Surrender benefits and withdrawals for life contracts	1,280,518,103	1,151,068,362
16. Group conversions	.0	.0
17. Interest and adjustments on contract or deposit-type contract funds	25,181,127	40,724,353
18. Payments on supplementary contracts with life contingencies	355,393	275,732
19. Increase in aggregate reserves for life and accident and health contracts	1,625,707,776	1,249,705,918
20. Totals (Lines 10 to 19)	3,258,010,038	2,696,771,012
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only) (Exhibit 1, Part 2, Line 31, Col. 1)	697,217,646	606,011,978
22. Commissions and expense allowances on reinsurance assumed (Exhibit 1, Part 2, Line 26.2, Col. 1)	.0	.0
23. General insurance expenses and fraternal expenses (Exhibit 2, Line 10, Columns 1, 2, 3, 4 and 6)	267,345,182	229,609,719
24. Insurance taxes, licenses and fees, excluding federal income taxes (Exhibit 3, Line 7, Cols. 1 + 2 + 3 + 5)	56,412,893	43,725,859
25. Increase in loading on deferred and uncollected premiums	6,951,942	11,531,669
26. Net transfers to or (from) Separate Accounts net of reinsurance	.0	.0
27. Aggregate write-ins for deductions	133,772,228	83,991,691
28. Totals (Lines 20 to 27)	4,419,709,930	3,671,641,929
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	354,621,264	208,125,372
30. Dividends to policyholders and refunds to members	(162,660)	130,473
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	354,783,923	207,994,899
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	36,278,677	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)	318,505,246	202,723,753
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$.....11,412,536 (excluding taxes of \$.....1,964,566 transferred to the IMR)	(10,845,025)	(40,383,460)
35. Net income (Line 33 plus Line 34)	307,660,221	162,340,294
CAPITAL AND SURPLUS ACCOUNT		
36. Capital and surplus, December 31, prior year (Page 3, Line 38, Col. 2)	1,659,430,724	1,515,606,084
37. Net income (Line 35)	307,660,221	162,340,294
38. Change in net unrealized capital gains (losses) less capital gains tax of \$.....0	160,264,537	(538,676)
39. Change in net unrealized foreign exchange capital gain (loss)	(136,210)	193,762
40. Change in net deferred income tax	(28,200,186)	32,077,312
41. Change in nonadmitted assets	27,930,803	(32,121,793)
42. Change in liability for reinsurance in unauthorized and certified companies	.0	.0
43. Change in reserve on account of change in valuation basis (increase) or decrease	.0	.0
44. Change in asset valuation reserve	(155,762,259)	(43,809,555)
45. Change in treasury stock, (Page 3, Lines 36.1 and 36.2 Col. 2 minus Col. 1)	.0	.0
46. Surplus (contributed to) withdrawn from Separate Accounts during period	.0	.0
47. Other changes in surplus in Separate Accounts Statement	.0	.0
48. Change in surplus notes	.0	.0
49. Cumulative effect of changes in accounting principles	.0	.0
50. Capital changes:		
50.1 Paid in	.0	.0
50.2 Transferred from surplus (Stock Dividend)	.0	.0
50.3 Transferred to surplus	.0	.0
51. Surplus adjustment:		
51.1 Paid in	.0	45,524,296
51.2 Transferred to capital (Stock Dividend)	.0	.0
51.3 Transferred from capital	.0	.0
51.4 Change in surplus as a result of reinsurance	.0	.0
52. Dividends to stockholders	.0	.0
53. Aggregate write-ins for gains and losses in surplus	2,743,343	(19,841,000)
54. Net change in capital and surplus for the year (Lines 37 through 53)	314,500,250	143,824,640
55. Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38)	1,973,930,974	1,659,430,724
DETAILS OF WRITE-INS		
08.301. Miscellaneous Income	(6,251,976)	(8,436,087)
08.302. Change in COLI	20,423,088	8,216,498
08.303. Misc Income - MODCO Interest	(15,805,568)	61,303,697
08.398. Summary of remaining write-ins for Line 8.3 from overflow page	.0	.0
08.399. Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	(1,634,456)	61,084,108
2701. Funds Withheld Expense	133,871,060	84,260,311
2702. Miscellaneous Deductions	(101,587)	(282,533)
2703. Fines and Penalties	2,755	13,912
2798. Summary of remaining write-ins for Line 27 from overflow page	.0	.0
2799. Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)	133,772,228	83,991,691
5301. Ceding Commission	2,743,343	(19,841,000)
5302.	.0	.0
5303.	.0	.0
5398. Summary of remaining write-ins for Line 53 from overflow page	.0	.0
5399. Totals (Lines 5301 through 5303 plus 5398) (Line 53 above)	2,743,343	(19,841,000)

CASH FLOW

	1 Current Year	2 Prior Year
CASH FROM OPERATIONS		
1. Premiums collected net of reinsurance.....	3,551,097,681	2,825,105,497
2. Net investment income.....	1,491,276,454	1,110,473,391
3. Miscellaneous income.....	1,105,006	71,501,988
4. Total (Lines 1 through 3).....	5,043,479,141	4,007,080,876
5. Benefit and loss related payments.....	1,700,132,346	1,525,410,538
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0
7. Commissions, expenses paid and aggregate write-ins for deductions.....	1,010,271,021	883,653,209
8. Dividends paid to policyholders.....	(211,211)	67,345
9. Federal and foreign income taxes paid (recovered) net of \$.....11,412,536 tax on capital gains (losses).....	55,361,821	55,530,847
10. Total (Lines 5 through 9).....	2,765,553,977	2,464,661,939
11. Net cash from operations (Line 4 minus Line 10).....	2,277,925,163	1,542,418,937
CASH FROM INVESTMENTS		
12. Proceeds from investments sold, matured or repaid:		
12.1 Bonds.....	2,297,976,461	1,903,856,107
12.2 Stocks.....	16,266,398	19,775,738
12.3 Mortgage loans.....	235,422,927	244,668,461
12.4 Real estate.....	0	0
12.5 Other invested assets.....	123,409,028	57,446,317
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	0	0
12.7 Miscellaneous proceeds.....	134,096,961	38,438,107
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	2,807,171,775	2,264,184,730
13. Cost of investments acquired (long-term only):		
13.1 Bonds.....	3,565,636,267	2,971,308,259
13.2 Stocks.....	17,048,783	6,902,640
13.3 Mortgage loans.....	1,159,042,562	570,008,555
13.4 Real estate.....	0	0
13.5 Other invested assets.....	206,105,756	194,258,019
13.6 Miscellaneous applications.....	(984,055)	164,136,886
13.7 Total investments acquired (Lines 13.1 to 13.6).....	4,946,849,313	3,906,614,360
14. Net increase (decrease) in contract loans and premium notes.....	32,543,746	26,074,080
15. Net cash from investments (Line 12.8 minus Lines 13.7 minus Line 14).....	(2,172,221,284)	(1,668,503,709)
CASH FROM FINANCING AND MISCELLANEOUS SOURCES		
16. Cash provided (applied):		
16.1 Surplus notes, capital notes.....	0	0
16.2 Capital and paid in surplus, less treasury stock.....	0	8,000,000
16.3 Borrowed funds.....	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....	3,622,886	61,078,835
16.5 Dividends to stockholders.....	0	0
16.6 Other cash provided (applied).....	(144,590,443)	115,744,821
17. Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6).....	(140,967,557)	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 Lines 15 and 17).....	(35,263,678)	58,738,884
19. Cash, cash equivalents and short-term investments:		
19.1 Beginning of year.....	63,504,825	4,765,941
19.2 End of year (Line 18 plus Line 19.1).....	28,241,148	63,504,825
Note: Supplemental disclosures of cash flow information for non-cash transactions:		
20.0001 Non-cash bond and partnership exchange transactions, net.....	981,303	0

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - INDIVIDUAL LIFE INSURANCE (b)

	1	2	3	4	5	6	7	8	9	10	11	12
	Total	Industrial Life	Whole Life	Term Life	Indexed Life	Universal Life	Universal Life with Secondary Guarantees	Variable Life	Variable Universal Life	Credit Life (c)	Other Individual Life	YRT Mortality Risk Only
1. Premiums for life contracts (a).....	1,702,943,930	.0	24,631,259	48,952,147	1,575,941,177	34,421,571	18,997,776	.0	.0	.0	.0	.0
2. Considerations for supplementary contracts with life contingencies.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3. Net investment income.....	367,398,837	.0	590,679	279,344	333,482,388	21,293,968	11,752,457	.0	.0	.0	.0	.0
4. Amortization of Interest Maintenance Reserve (IMR).....	1,180,852	.0	19,554	.0	1,032,437	83,033	45,827	.0	.0	.0	.0	.0
5. Separate Accounts net gain from operations excluding unrealized gains or losses.....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
6. Commissions and expense allowances on reinsurance ceded.....	51,560,547	.0	216	16,428,346	35,120,646	7,306	4,032	.0	.0	.0	.0	.0
7. Reserve adjustments on reinsurance ceded.....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.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	.0	.0	.0	.0	.0	.0	.0	.0	.0
8.2 Charges and fees for deposit-type contracts.....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
8.3 Aggregate write-ins for miscellaneous income.....	21,329,042	.0	6,833,849	13,597,305	897,608	180	99	.0	.0	.0	.0	.0
9. Totals (Lines 1 to 8.3).....	2,144,413,208	.0	32,075,558	79,257,141	1,946,474,257	55,806,059	30,800,193	.0	.0	.0	.0	.0
10. Death benefits.....	194,796,616	.0	1,385,925	46,255,212	105,705,256	26,709,083	14,741,140	.0	.0	.0	.0	.0
11. Matured endowments (excluding guaranteed annual pure endowments).....	364,258	.0	30,617	.0	.0	214,987	118,654	.0	.0	.0	.0	.0
12. Annuity benefits.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13. Disability benefits and benefits under accident and health contracts.....	1,112,577	.0	4,917	85,166	629,351	253,327	139,815	.0	.0	.0	.0	.0
14. Coupons, guaranteed annual pure endowments and similar benefits.....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15. Surrender benefits and withdrawals for life contracts.....	82,703,139	.0	1,516,506	.0	69,610,414	7,459,314	4,116,906	.0	.0	.0	.0	.0
16. Group conversions.....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
17. Interest and adjustments on contract or deposit-type contract funds.....	1,849,339	.0	888	299,113	1,389,709	102,859	56,770	.0	.0	.0	.0	.0
18. Payments on supplementary contracts with life contingencies.....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
19. Increase in aggregate reserves for life and accident and health contracts.....	1,013,672,462	.0	12,582,631	(32,280,476)	1,023,891,259	18,791,031	(9,311,983)	.0	.0	.0	.0	.0
20. Totals (Lines 10 to 19).....	1,294,498,392	.0	15,521,484	14,359,015	1,201,225,989	53,530,602	9,861,302	.0	.0	.0	.0	.0
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only).....	589,830,088	.0	8,706,159	72,053,948	502,388,864	4,305,080	2,376,037	.0	.0	.0	.0	XXX
22. Commissions and expense allowances on reinsurance assumed.....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
23. General insurance expenses.....	138,991,199	.0	2,010,359	3,995,386	128,625,465	2,809,426	1,550,564	.0	.0	.0	.0	.0
24. Insurance taxes, licenses and fees, excluding federal income taxes.....	29,328,734	.0	424,209	843,072	27,141,445	592,821	327,187	.0	.0	.0	.0	.0
25. Increase in loading on deferred and uncollected premiums.....	6,951,908	.0	568,109	6,383,799	.0	.0	.0	.0	.0	.0	.0	.0
26. Net transfers to or (from) Separate Accounts net of reinsurance.....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
27. Aggregate write-ins for deductions.....	133,772,228	.0	15	1,447,871	132,324,343	.0	.0	.0	.0	.0	.0	.0
28. Totals (Lines 20 to 27).....	2,193,372,549	.0	27,230,334	99,083,090	1,991,706,106	61,237,929	14,115,090	.0	.0	.0	.0	.0
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28).....	(48,959,341)	.0	4,845,224	(19,825,949)	(45,231,849)	(5,431,870)	16,685,102	.0	.0	.0	.0	.0
30. Dividends to policyholders and refunds to members.....	(162,660)	.0	(162,664)	4	.0	.0	.0	.0	.0	.0	.0	.0
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30).....	(48,796,682)	.0	5,007,888	(19,825,953)	(45,231,849)	(5,431,870)	16,685,102	.0	.0	.0	.0	.0
32. Federal income taxes incurred (excluding tax on capital gains).....	(4,989,739)	.0	512,085	(2,027,317)	(4,625,214)	(555,440)	1,706,147	.0	.0	.0	.0	.0
33. Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32).....	(43,806,943)	.0	4,495,803	(17,798,637)	(40,606,635)	(4,876,430)	14,978,955	.0	.0	.0	.0	.0
34. Policies/certificates in force end of year.....	687,562	.0	14,599	163,971	463,953	21,267	23,772	.0	.0	.0	.0	.0

DETAILS OF WRITE-INS

08.301. Miscellaneous Income.....	905,953	.0	(2,561)	10,627	897,608	180	99	.0	.0	.0	.0	.0
08.302. Change in COLI.....	20,423,089	.0	6,836,411	13,586,678	.0	.0	.0	.0	.0	.0	.0	.0
08.303. ....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
08.398. Summary of remaining write-ins for Line 8.3 from overflow page.....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
08.399. Total (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above).....	21,329,042	.0	6,833,849	13,597,305	897,608	180	99	.0	.0	.0	.0	.0
2701. Funds Withheld Expense.....	133,871,060	.0	.0	1,447,871	132,423,189	.0	.0	.0	.0	.0	.0	.0
2702. Misc Deductions.....	(101,587)	.0	15	.0	(101,602)	.0	.0	.0	.0	.0	.0	.0
2703. Fines and Penalties.....	2,755	.0	.0	.0	2,755	.0	.0	.0	.0	.0	.0	.0
2798. Summary of remaining write-ins for Line 27 from overflow page.....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
2799. Total (Lines 2701 through 2703 plus 2798) (Line 27 above).....	133,772,228	.0	15	1,447,871	132,324,343	.0	.0	.0	.0	.0	.0	.0

(a) Include premium amounts for preneed plans included in Line 1.

(b) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

(c) Individual and Group Credit Life are combined and included on page. (indicate whether included with Individual or Group).

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - GROUP INSURANCE (c)

	1	2	3	4	5	6	7	8	9
	Total	Whole Life	Term Life	Universal Life	Variable Life	Variable Universal Life	Credit Life (d)	Other Group Life (a)	YRT Mortality Risk Only
1. Premiums for life contracts (b).....	7,643	7,643	0	0	0	0	0	0	0
2. Considerations for supplementary contracts with life contingencies.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3. Net investment income.....	393,717	393,717	0	0	0	0	0	0	0
4. Amortization of Interest Maintenance Reserve (IMR).....	0	0	0	0	0	0	0	0	0
5. Separate Accounts net gain from operations excluding unrealized gains or losses.....	0	0	0	0	0	0	0	0	0
6. Commissions and expense allowances on reinsurance ceded.....	0	0	0	0	0	0	0	0	0
7. Reserve adjustments on reinsurance ceded.....	0	0	0	0	0	0	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	0	0	0	0	0	0
8.2 Charges and fees for deposit-type contracts.....	0	0	0	0	0	0	0	0	0
8.3 Aggregate write-ins for miscellaneous income.....	0	0	0	0	0	0	0	0	0
9. Totals (Lines 1 to 8.3).....	401,360	401,360	0	0	0	0	0	0	0
10. Death benefits.....	171,669	171,669	0	0	0	0	0	0	0
11. Matured endowments (excluding guaranteed annual pure endowments).....	0	0	0	0	0	0	0	0	0
12. Annuity benefits.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13. Disability benefits and benefits under accident and health contracts.....	443	443	0	0	0	0	0	0	0
14. Coupons, guaranteed annual pure endowments and similar benefits.....	0	0	0	0	0	0	0	0	0
15. Surrender benefits and withdrawals for life contracts.....	28,295	28,295	0	0	0	0	0	0	0
16. Group conversions.....	0	0	0	0	0	0	0	0	0
17. Interest and adjustments on contract or deposit-type contract funds.....	140	140	0	0	0	0	0	0	0
18. Payments on supplementary contracts with life contingencies.....	0	0	0	0	0	0	0	0	0
19. Increase in aggregate reserves for life and accident and health contracts.....	(559,059)	(559,059)	0	0	0	0	0	0	0
20. Totals (Lines 10 to 19).....	(358,511)	(358,511)	0	0	0	0	0	0	0
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only).....	0	0	0	0	0	0	0	0	XXX
22. Commissions and expense allowances on reinsurance assumed.....	0	0	0	0	0	0	0	0	0
23. General insurance expenses.....	624	624	0	0	0	0	0	0	0
24. Insurance taxes, licenses and fees, excluding federal income taxes.....	132	132	0	0	0	0	0	0	0
25. Increase in loading on deferred and uncollected premiums.....	34	34	0	0	0	0	0	0	0
26. Net transfers to or (from) Separate Accounts net of reinsurance.....	0	0	0	0	0	0	0	0	0
27. Aggregate write-ins for deductions.....	0	0	0	0	0	0	0	0	0
28. Totals (Lines 20 to 27).....	(357,722)	(357,722)	0	0	0	0	0	0	0
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28).....	759,081	759,081	0	0	0	0	0	0	0
30. Dividends to policyholders and refunds to members.....	0	0	0	0	0	0	0	0	0
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30).....	759,081	759,081	0	0	0	0	0	0	0
32. Federal income taxes incurred (excluding tax on capital gains).....	77,620	77,620	0	0	0	0	0	0	0
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).....	681,461	681,461	0	0	0	0	0	0	0
34. Policies/certificates in force end of year.....	6,750	6,750	0	0	0	0	0	0	0

DETAILS OF WRITE-INS

08.301.	0	0	0	0	0	0	0	0	0
08.302.	0	0	0	0	0	0	0	0	0
08.303.	0	0	0	0	0	0	0	0	0
08.398. Summary of remaining write-ins for Line 8.3 from overflow page.....	0	0	0	0	0	0	0	0	0
08.399. Total (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above).....	0	0	0	0	0	0	0	0	0
2701.	0	0	0	0	0	0	0	0	0
2702.	0	0	0	0	0	0	0	0	0
2703.	0	0	0	0	0	0	0	0	0
2798. Summary of remaining write-ins for Line 27 from overflow page.....	0	0	0	0	0	0	0	0	0
2799. Total (Lines 2701 through 2703 plus 2798) (Line 27 above).....	0	0	0	0	0	0	0	0	0

(a) Includes the following amounts for FEGLI/SGLI: Line 1.....0 Line 10.....0 Line 16.....0 Line 23.....0 Line 24.....0

(b) Include premium amounts for preneed plans included in Line 1. _____0

(c) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected. _____

(d) Individual and Group Credit Life are combined and included on page. (Indicate whether included with Individual or Group) _____

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - INDIVIDUAL ANNUITIES (a)

	Deferred						
	1	2	3	4	5	6	7
	Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities without Guarantees	Life Contingent Payout (Immediate and Annuitizations)	Other Annuities
1. Premiums for individual annuity contracts.....	1,521,102,250	7,703,880	1,513,398,370	0	0	0	0
2. Considerations for supplementary contracts with life contingencies.....	292,808	XXX	XXX	XXX	XXX	292,808	XXX
3. Net investment income.....	927,795,472	48,706,690	878,938,310	0	0	150,472	0
4. Amortization of Interest Maintenance Reserve (IMR).....	4,497,994	1,099,479	3,398,515	0	0	0	0
5. Separate Accounts net gain from operations excluding unrealized gains or losses.....	0	0	0	0	0	0	0
6. Commissions and expense allowances on reinsurance ceded.....	1,257,353	0	1,257,353	0	0	0	0
7. Reserve adjustments on reinsurance ceded.....	0	0	0	0	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	0	0	0	0
8.2 Charges and fees for deposit-type contracts.....	0	0	0	0	0	0	0
8.3 Aggregate write-ins for miscellaneous income.....	(22,963,002)	(834)	(22,962,168)	0	0	0	0
9. Totals (Lines 1 to 8.3).....	2,431,982,875	57,509,216	2,374,030,380	0	0	443,280	0
10. Death benefits.....	0	0	0	0	0	0	0
11. Matured endowments (excluding guaranteed annual pure endowments).....	0	0	0	0	0	0	0
12. Annuity benefits.....	121,915,603	14,697,663	107,217,940	0	0	0	0
13. Disability benefits and benefits under accident and health contracts.....	0	0	0	0	0	0	0
14. Coupons, guaranteed annual pure endowments and similar benefits.....	0	0	0	0	0	0	0
15. Surrender benefits and withdrawals for life contracts.....	1,090,953,276	45,995,162	1,044,958,113	0	0	0	0
16. Group conversions.....	0	0	0	0	0	0	0
17. Interest and adjustments on contract or deposit-type contract funds.....	13,267,021	4,749,709	8,569,718	0	0	(52,406)	0
18. Payments on supplementary contracts with life contingencies.....	355,393	0	0	0	0	355,393	0
19. Increase in aggregate reserves for life and accident and health contracts.....	640,273,576	(35,123,228)	675,080,689	0	0	41,265	274,850
20. Totals (Lines 10 to 19).....	1,866,764,869	30,319,307	1,835,826,460	0	0	344,252	274,850
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only).....	104,109,624	498,788	103,598,487	0	0	12,348	0
22. Commissions and expense allowances on reinsurance assumed.....	0	0	0	0	0	0	0
23. General insurance expenses.....	124,152,902	628,777	123,524,125	0	0	0	0
24. Insurance taxes, licenses and fees, excluding federal income taxes.....	26,197,683	132,679	26,065,004	0	0	0	0
25. Increase in loading on deferred and uncollected premiums.....	0	0	0	0	0	0	0
26. Net transfers to or (from) Separate Accounts net of reinsurance.....	0	0	0	0	0	0	0
27. Aggregate write-ins for deductions.....	0	0	0	0	0	0	0
28. Totals (Lines 20 to 27).....	2,121,225,078	31,579,551	2,089,014,076	0	0	356,601	274,850
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28).....	310,757,798	25,929,665	285,016,304	0	0	86,679	(274,850)
30. Dividends to policyholders and refunds to members.....	0	0	0	0	0	0	0
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30).....	310,757,798	25,929,665	285,016,304	0	0	86,679	(274,850)
32. Federal income taxes incurred (excluding tax on capital gains).....	31,776,754	2,651,456	29,144,540	0	0	8,863	(28,105)
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).....	278,981,043	23,278,209	255,871,764	0	0	77,816	(246,745)
34. Policies/certificates in force end of year.....	450,722	18,270	432,405	0	0	.47	0

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DETAILS OF WRITE-INS

08.301. Miscellaneous Income.....	(7,157,434)	(834)	(7,156,600)	0	0	0	0
08.302. Modco Interest.....	(15,805,568)	0	(15,805,568)	0	0	0	0
08.303.	0	0	0	0	0	0	0
08.398. Summary of remaining write-ins for Line 8.3 from overflow page.....	0	0	0	0	0	0	0
08.399. Total (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above).....	(22,963,002)	(834)	(22,962,168)	0	0	0	0
2701.	0	0	0	0	0	0	0
2702.	0	0	0	0	0	0	0
2703.	0	0	0	0	0	0	0
2798. Summary of remaining write-ins for Line 27 from overflow page.....	0	0	0	0	0	0	0
2799. Total (Lines 2701 through 2703 plus 2798) (Line 27 above).....	0	0	0	0	0	0	0

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - GROUP ANNUITIES (a)

	Deferred						
	1	2	3	4	5	6	7
	Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities without Guarantees	Life Contingent Payout (Immediate and Annuityizations)	Other
1. Premiums for group annuity contracts.....	51,464,719	46,318,080	5,146,638	0	0	0	0
2. Considerations for supplementary contracts with life contingencies.....	0	XXX	XXX	XXX	XXX	0	XXX
3. Net investment income.....	88,765,612	69,867,198	18,898,413	0	0	0	0
4. Amortization of Interest Maintenance Reserve (IMR).....	0	0	0	0	0	0	0
5. Separate Accounts net gain from operations excluding unrealized gains or losses.....	0	0	0	0	0	0	0
6. Commissions and expense allowances on reinsurance ceded.....	0	0	0	0	0	0	0
7. Reserve adjustments on reinsurance ceded.....	0	0	0	0	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	0	0	0	0
8.2 Charges and fees for deposit-type contracts.....	0	0	0	0	0	0	0
8.3 Aggregate write-ins for miscellaneous income.....	(496)	(496)	0	0	0	0	0
9. Totals (Lines 1 to 8.3).....	140,229,834	116,184,783	24,045,052	0	0	0	0
10. Death benefits.....	0	0	0	0	0	0	0
11. Matured endowments (excluding guaranteed annual pure endowments).....	0	0	0	0	0	0	0
12. Annuity benefits.....	7,883,044	7,019,069	863,976	0	0	0	0
13. Disability benefits and benefits under accident and health contracts.....	0	0	0	0	0	0	0
14. Coupons, guaranteed annual pure endowments and similar benefits.....	0	0	0	0	0	0	0
15. Surrender benefits and withdrawals for life contracts.....	106,833,394	85,970,950	20,862,444	0	0	0	0
16. Group conversions.....	0	0	0	0	0	0	0
17. Interest and adjustments on contract or deposit-type contract funds.....	4,279,474	4,275,169	4,305	0	0	0	0
18. Payments on supplementary contracts with life contingencies.....	0	0	0	0	0	0	0
19. Increase in aggregate reserves for life and accident and health contracts.....	(28,062,900)	(18,988,298)	(9,074,602)	0	0	0	0
20. Totals (Lines 10 to 19).....	90,933,013	78,276,890	12,656,123	0	0	0	0
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only).....	3,277,935	2,753,142	524,793	0	0	0	0
22. Commissions and expense allowances on reinsurance assumed.....	0	0	0	0	0	0	0
23. General insurance expenses.....	4,200,457	3,780,398	420,059	0	0	0	0
24. Insurance taxes, licenses and fees, excluding federal income taxes.....	886,345	797,707	88,637	0	0	0	0
25. Increase in loading on deferred and uncollected premiums.....	0	0	0	0	0	0	0
26. Net transfers to or (from) Separate Accounts net of reinsurance.....	0	0	0	0	0	0	0
27. Aggregate write-ins for deductions.....	0	0	0	0	0	0	0
28. Totals (Lines 20 to 27).....	99,297,749	85,608,136	13,689,612	0	0	0	0
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28).....	40,932,086	30,576,646	10,355,439	0	0	0	0
30. Dividends to policyholders and refunds to members.....	0	0	0	0	0	0	0
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30).....	40,932,086	30,576,646	10,355,439	0	0	0	0
32. Federal income taxes incurred (excluding tax on capital gains).....	4,185,539	3,126,636	1,058,903	0	0	0	0
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).....	36,746,547	27,450,010	9,296,537	0	0	0	0
34. Policies/certificates in force end of year.....	37,536	28,568	8,968	0	0	0	0
DETAILS OF WRITE-INS							
08.301. Miscellaneous Income.....	(496)	(496)	0	0	0	0	0
08.302.	0	0	0	0	0	0	0
08.303.	0	0	0	0	0	0	0
08.398. Summary of remaining write-ins for Line 8.3 from overflow page.....	0	0	0	0	0	0	0
08.399. Total (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above).....	(496)	(496)	0	0	0	0	0
2701.	0	0	0	0	0	0	0
2702.	0	0	0	0	0	0	0
2703.	0	0	0	0	0	0	0
2798. Summary of remaining write-ins for Line 27 from overflow page.....	0	0	0	0	0	0	0
2799. Total (Lines 2701 through 2703 plus 2798) (Line 27 above).....	0	0	0	0	0	0	0

64

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - ACCIDENT AND HEALTH (a)

	1	Comprehensive		4	5	6	7	8	9	10	11	12	13
		2	3										
	Total	Individual	Group	Medicare Supplement	Vision Only	Dental Only	Federal Employees Health Benefits Plan	Title XVIII Medicare	Title XIX Medicaid	Credit A&H	Disability Income	Long-Term Care	Other Health
1. Premiums for accident and health contracts.....	40,320	40,320	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
2. Considerations for supplementary contracts with life contingencies.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3. Net investment income.....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
4. Amortization of Interest Maintenance Reserve (IMR).....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
5. Separate Accounts net gain from operations excluding unrealized gains or losses.....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
6. Commissions and expense allowances on reinsurance ceded.....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
7. Reserve adjustments on reinsurance ceded.....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
8. Miscellaneous Income:													
8.1 Income from fees associated with investment management, administration and contract guarantees from Sep. Accts.....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
8.2 Charges and fees for deposit-type contracts.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8.3 Aggregate write-ins for miscellaneous income.....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
9. Totals (Lines 1 to 8.3).....	40,320	40,320	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
10. Death benefits.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11. Matured endowments (excluding guaranteed annual pure endowments).....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
12. Annuity benefits.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13. Disability benefits and benefits under accident and health contracts.....	3,424	3,424	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
14. Coupons, guaranteed annual pure endowments and similar benefits.....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15. Surrender benefits and withdrawals for life contracts.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
16. Group conversions.....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
17. Interest and adjustments on contract or deposit-type contract funds.....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
18. Payments on supplementary contracts with life contingencies.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
19. Increase in aggregate reserves for life and accident and health contracts.....	383,697	383,697	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
20. Totals (Lines 10 to 19).....	387,121	387,121	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only).....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
22. Commissions and expense allowances on reinsurance assumed.....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
23. General insurance expenses.....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
24. Insurance taxes, licenses and fees, excluding federal income taxes.....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
25. Increase in loading on deferred and uncollected premiums.....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
26. Net transfers to or (from) Separate Accounts net of reinsurance.....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
27. Aggregate write-ins for deductions.....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
28. Totals (Lines 20 to 27).....	387,121	387,121	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28).....	(346,801)	(346,801)	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
30. Dividends to policyholders and refunds to members.....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30).....	(346,801)	(346,801)	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
32. Federal income taxes incurred (excluding tax on capital gains).....	(35,462)	(35,462)	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
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).....	(311,339)	(311,339)	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
34. Policies/certificates in force end of year.....	496	496	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0

DETAILS OF WRITE-INS

08.301. ....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
08.302. ....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
08.303. ....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
08.398. Summary of remaining write-ins for Line 8.3 from overflow page.....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
08.399. Total (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above).....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
2701. ....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
2702. ....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
2703. ....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
2798. Summary of remaining write-ins for Line 27 from overflow page.....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
2799. Total (Lines 2701 through 2703 plus 2798) (Line 27 above).....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are :

ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR - INDIVIDUAL LIFE INSURANCE (a)

	1	2	3	4	5	6	7	8	9	10	11	12
	Total	Industrial Life	Whole Life	Term Life	Indexed Life	Universal Life	Universal Life with Secondary Guarantees	Variable Life	Variable Universal Life	Credit Life (b) (N/A Fraternal)	Other Individual Life	YRT Mortality Risk Only
Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)												
1. Reserve December 31, prior year.....	3,059,834,097	0	94,460,048	82,903,034	2,518,226,376	222,023,526	142,221,113	0	0	0	0	0
2. Tabular net premiums or considerations.....	1,017,426,255	0	18,846,842	55,968,101	887,899,898	23,824,224	30,887,190	0	0	0	0	0
3. Present value of disability claims incurred.....	0	0	0	0	0	0	0	0	0	0	0	0
4. Tabular interest.....	105,592,865	0	963,520	3,196,886	87,206,001	9,180,933	5,045,525	0	0	0	0	0
5. Tabular less actual reserve released.....	(2,422,606)	0	(2,422,606)	0	0	0	0	0	0	0	0	0
6. Increase in reserve on account of change in valuation basis.....	0	0	0	0	0	0	0	0	0	0	0	0
6.1 Change in excess of VM-20 deterministic/stochastic reserve over net premium reserve.....	10,000,000	XXX	0	10,000,000	0	0	0	0	0	XXX	0	0
7. Other increases (net).....	364,741,054	0	48,153	(54,967,459)	419,660,360	20,522,148	(20,522,148)	0	0	0	0	0
8. Totals (Lines 1 to 7).....	4,555,171,665	0	111,895,957	97,100,562	3,912,992,635	275,550,831	157,631,680	0	0	0	0	0
9. Tabular cost.....	347,509,670	0	3,141,933	35,393,658	267,927,256	21,659,779	19,387,044	0	0	0	0	0
10. Reserves released by death.....	17,492,564	0	6,082	1,295,854	10,913,125	5,277,503	0	0	0	0	0	0
11. Reserves released by other terminations (net).....	115,521,884	0	564,275	9,788,492	92,034,619	7,798,992	5,335,506	0	0	0	0	0
12. Annuity, supplementary contract, and disability payments involving life contingencies.....	1,140,988	0	1,140,988	0	0	0	0	0	0	0	0	0
13. Net transfers to or (from) Separate Accounts.....	0	0	0	0	0	0	0	0	0	0	0	0
14. Total deductions (Lines 9 to 13).....	481,665,106	0	4,853,278	46,478,004	370,875,000	34,736,274	24,722,550	0	0	0	0	0
15. Reserve December 31, current year.....	4,073,506,559	0	107,042,679	50,622,558	3,542,117,635	240,814,557	132,909,130	0	0	0	0	0
Cash Surrender Value and Policy Loans												
16. CSA ending balance December 31, current year.....	3,469,119,858	0	31,820,727	0	3,147,839,548	201,297,458	88,162,125	0	0	0	0	0
17. Amount available for policy loans based upon Line 16 CSV.....	3,469,119,858	0	31,820,727	0	3,147,839,548	201,297,458	88,162,125	0	0	0	0	0

7.1

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

(b) Individual and Group Credit Life are combined and included on page. (Indicate whether included with Individual or Group).

ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR - GROUP LIFE INSURANCE (a)

(N/A Fraternal)

	1	2	3	4	5	6	7	8	9
	Total	Whole Life	Term Life	Variable Life	Universal Life	Variable Universal Life	Credit Life (b)	Other Group Life	YRT Mortality Risk Only
Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)									
1. Reserve December 31, prior year.....	7,465,971	7,465,971	.0	.0	.0	.0	.0	.0	.0
2. Tabular net premiums or considerations.....	280	280	.0	.0	.0	.0	.0	.0	.0
3. Present value of disability claims incurred.....	.0	.0	.0	.0	.0	.0	.0	.0	.0
4. Tabular interest.....	376,296	376,296	.0	.0	.0	.0	.0	.0	.0
5. Tabular less actual reserve released.....	(185)	(185)	.0	.0	.0	.0	.0	.0	.0
6. Increase in reserve on account of change in valuation basis.....	.0	.0	.0	.0	.0	.0	.0	.0	.0
7. Other increases (net).....	.0	.0	.0	.0	.0	.0	.0	.0	.0
8. Totals (Lines 1 to 7).....	7,842,362	7,842,362	.0	.0	.0	.0	.0	.0	.0
9. Tabular cost.....	502,629	502,629	.0	.0	.0	.0	.0	.0	.0
10. Reserves released by death.....	10,953	10,953	.0	.0	.0	.0	.0	.0	.0
11. Reserves released by other terminations (net).....	9,759	9,759	.0	.0	.0	.0	.0	.0	.0
12. Annuity, supplementary contract, and disability payments involving life contingencies.....	119	119	.0	.0	.0	.0	.0	.0	.0
13. Net transfers to or (from) Separate Accounts.....	.0	.0	.0	.0	.0	.0	.0	.0	.0
14. Total deductions (Lines 9 to 13).....	523,460	523,460	.0	.0	.0	.0	.0	.0	.0
15. Reserve December 31, current year.....	7,318,902	7,318,902	.0	.0	.0	.0	.0	.0	.0
Cash Surrender Value and Policy Loans									
16. CSA ending balance December 31, current year.....	6,906,912	6,906,912	.0	.0	.0	.0	.0	.0	.0
17. Amount available for policy loans based upon Line 16 CSV.....	6,906,912	6,906,912	.0	.0	.0	.0	.0	.0	.0

7.2

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

(b) Individual and Group Credit Life are combined and included on page. (Indicate whether included with Individual or Group).

ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR - INDIVIDUAL ANNUITIES (a)

	1 Total	Deferred				6 Life Contingent Payout (Immediate and Annuityizations)	7 Other Annuities
		2 Fixed Annuities	3 Indexed Annuities	4 Variable Annuities with Guarantees	5 Variable Annuities without Guarantees		
Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)							
1. Reserve December 31, prior year.....	13,626,729,535	682,851,602	12,910,494,215	0	0	30,862,043	2,521,675
2. Tabular net premiums or considerations.....	1,547,956,671	14,141,250	1,533,524,671	0	0	0	290,750
3. Present value of disability claims incurred.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4. Tabular interest.....	348,280,116	17,290,174	330,083,150	0	0	801,619	105,173
5. Tabular less actual reserve released.....	50,720,190	10,816,616	40,553,023	0	0	(760,354)	110,904
6. Increase in reserve on account of change in valuation basis.....	0	0	0	0	0	0	0
7. Other increases (net).....	(6,885,301)	(273,187)	(6,612,114)	0	0	0	0
8. Totals (Lines 1 to 7).....	15,566,801,210	724,826,455	14,808,042,945	0	0	30,903,308	3,028,502
9. Tabular cost.....	0	0	0	0	0	0	0
10. Reserves released by death.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11. Reserves released by other terminations (net).....	0	0	0	0	0	0	0
12. Annuity, supplementary contract, and disability payments involving life contingencies.....	1,299,796,099	77,098,081	1,222,468,041	0	0	0	229,977
13. Net transfers to or (from) Separate Accounts.....	0	0	0	0	0	0	0
14. Total deductions (Lines 9 to 13).....	1,299,796,099	77,098,081	1,222,468,041	0	0	0	229,977
15. Reserve December 31, current year.....	14,267,005,111	647,728,374	13,585,574,904	0	0	30,903,308	2,798,525
Cash Surrender Value and Policy Loans							
16. CSV ending balance, December 31, current year.....	13,382,221,716	706,923,695	12,675,298,021	0	0	0	0
17. Amount available for policy loans based upon Line 16 CSV.....	13,382,221,716	706,923,695	12,675,298,021	0	0	0	0

7.3

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR - GROUP ANNUITIES (a)

(N/A Fraternal)

	1	Deferred				6	7
		2	3	4	5		
	Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities without Guarantees	Life Contingent Payout (Immediate and Annuityizations)	Other Annuities
Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)							
1. Reserve December 31, prior year.....	1,380,128,755	1,075,377,195	304,751,560	0	0	0	0
2. Tabular net premiums or considerations.....	43,932,674	39,032,110	4,900,564	0	0	0	0
3. Present value of disability claims incurred.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4. Tabular interest.....	35,096,721	30,467,886	4,628,835	0	0	0	0
5. Tabular less actual reserve released.....	(3,122,600)	(8,260,043)	5,137,443	0	0	0	0
6. Increase in reserve on account of change in valuation basis.....	0	0	0	0	0	0	0
7. Other increases (net).....	(1,397,384)	(993,751)	(403,633)	0	0	0	0
8. Totals (Lines 1 to 7).....	1,454,638,166	1,135,623,397	319,014,769	0	0	0	0
9. Tabular cost.....	0	0	0	0	0	0	0
10. Reserves released by death.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11. Reserves released by other terminations (net).....	0	0	0	0	0	0	0
12. Annuity, supplementary contract, and disability payments involving life contingencies.....	102,572,311	79,234,500	23,337,811	0	0	0	0
13. Net transfers to or (from) Separate Accounts.....	0	0	0	0	0	0	0
14. Total deductions (Lines 9 to 13).....	102,572,311	79,234,500	23,337,811	0	0	0	0
15. Reserve December 31, current year.....	1,352,065,855	1,056,388,897	295,676,958	0	0	0	0
Cash Surrender Value and Policy Loans							
16. CSV ending balance, December 31, current year.....	1,290,906,774	996,693,625	294,213,149	0	0	0	0
17. Amount available for policy loans based upon Line 16 CSV.....	1,290,906,774	996,693,625	294,213,149	0	0	0	0

7.4

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

EXHIBIT OF NET INVESTMENT INCOME

	1 Collected During Year	2 Earned During Year
1. U.S. Government bonds.....	(a).....5,357,688	.....5,202,935
1.1 Bonds exempt from U.S. tax.....	(a).....0	.....0
1.2 Other bonds (unaffiliated).....	(a).....734,295,533	.....746,154,983
1.3 Bonds of affiliates.....	(a).....0	.....0
2.1 Preferred stocks (unaffiliated).....	(b).....583,942	.....586,506
2.11 Preferred stocks of affiliates.....	(b).....0	.....0
2.2 Common stocks (unaffiliated).....	.....1,077,093	.....1,077,094
2.21 Common stocks of affiliates.....	.....57,249,293	.....57,249,293
3. Mortgage loans.....	(c).....153,584,838	.....153,584,838
4. Real estate.....	(d).....921	.....921
5. Contract loans.....	.....18,621,398	.....18,991,184
6. Cash, cash equivalents and short-term investments.....	(e).....(246,155)	.....1,020
7. Derivative instruments.....	(f).....330,083,672	.....330,308,570
8. Other invested assets.....	.....172,836,402	.....171,935,343
9. Aggregate write-ins for investment income.....	.....0	.....0
10. Total gross investment income.....	.....1,473,444,625	.....1,485,092,687
11. Investment expenses.....		(g).....18,760,522
12. Investment taxes, licenses and fees, excluding federal income taxes.....		(g).....763,430
13. Interest expense.....		(h).....2,470,939
14. Depreciation on real estate and other invested assets.....		(i).....22,877,899
15. Aggregate write-ins for deductions from investment income.....		.....0
16. Total deductions (Lines 11 through 15).....		.....44,872,790
17. Net investment income (Line 10 minus Line 16).....		.....1,440,219,897

DETAILS OF WRITE-INS

0901. ....	.....0	.....0
0902. ....	.....0	.....0
0903. ....	.....0	.....0
0998. Summary of remaining write-ins for Line 9 from overflow page.....	.....0	.....0
0999. Totals (Lines 0901 through 0903 plus 0998) (Line 9 above).....	.....0	.....0
1501. ....	.....0	.....0
1502. ....	.....0	.....0
1503. ....	.....0	.....0
1598. Summary of remaining write-ins for Line 15 from overflow page.....	.....0	.....0
1599. Totals (Lines 1501 through 1503 plus 1598) (Line 15 above).....	.....0	.....0

- (a) Includes \$.....11,802,885 accrual of discount less \$.....41,996,998 amortization of premium and less \$.....19,006,250 paid for accrued interest on purchases.
- (b) Includes \$.....0 accrual of discount less \$.....0 amortization of premium and less \$.....0 paid for accrued dividends on purchases.
- (c) Includes \$.....0 accrual of discount less \$.....0 amortization of premium and less \$.....0 paid for accrued interest on purchases.
- (d) Includes \$.....0 for company's occupancy of its own buildings; and excludes \$.....0 interest on encumbrances.
- (e) Includes \$.....0 accrual of discount less \$.....0 amortization of premium and less \$.....0 paid for accrued interest on purchases.
- (f) Includes \$.....0 accrual of discount less \$.....0 amortization of premium.
- (g) Includes \$.....18,760,522 investment expenses and \$.....763,430 investment taxes, licenses and fees, excluding federal income taxes, attributable to segregated and Separate Accounts.
- (h) Includes \$.....2,470,939 interest on surplus notes and \$.....0 interest on capital notes.
- (i) Includes \$.....0 depreciation on real estate and \$.....22,877,899 depreciation on other invested assets.

EXHIBIT OF CAPITAL GAINS (LOSSES)

	1 Realized Gain (Loss) on Sales or Maturity	2 Other Realized Adjustments	3 Total Realized Capital Gain (Loss) (Columns 1 + 2)	4 Change in Unrealized Capital Gain (Loss)	5 Change in Unrealized Foreign Exchange Capital Gain (Loss)
1. U.S. Government bonds.....	.....441	.....0	.....441	.....0	.....0
1.1 Bonds exempt from U.S. tax.....	.....0	.....0	.....0	.....0	.....0
1.2 Other bonds (unaffiliated).....	.....19,006,427	.....(5,332,311)	.....13,674,116	.....(5,120,969)	.....(101,405)
1.3 Bonds of affiliates.....	.....0	.....0	.....0	.....0	.....0
2.1 Preferred stocks (unaffiliated).....	.....0	.....0	.....0	.....1,655,250	.....0
2.11 Preferred stocks of affiliates.....	.....0	.....0	.....0	.....0	.....0
2.2 Common stocks (unaffiliated).....	.....(177,604)	.....0	.....(177,604)	.....117,899	.....0
2.21 Common stocks of affiliates.....	.....0	.....0	.....0	.....0	.....0
3. Mortgage loans.....	.....0	.....0	.....0	.....0	.....0
4. Real estate.....	.....0	.....0	.....0	.....0	.....0
5. Contract loans.....	.....0	.....0	.....0	.....0	.....0
6. Cash, cash equivalents and short-term investments.....	.....0	.....0	.....0	.....0	.....0
7. Derivative instruments.....	.....(1,121,065)	.....0	.....(1,121,065)	.....0	.....0
8. Other invested assets.....	.....116,323	.....(2,569,623)	.....(2,453,300)	.....163,612,357	.....(34,805)
9. Aggregate write-ins for capital gains (losses).....	.....0	.....0	.....0	.....0	.....0
10. Total capital gains (losses).....	.....17,824,522	.....(7,901,934)	.....9,922,588	.....160,264,537	.....(136,210)

DETAILS OF WRITE-INS

0901. ....	.....0	.....0	.....0	.....0	.....0
0902. ....	.....0	.....0	.....0	.....0	.....0
0903. ....	.....0	.....0	.....0	.....0	.....0
0998. Summary of remaining write-ins for Line 9 from overflow page.....	.....0	.....0	.....0	.....0	.....0
0999. Totals (Lines 0901 through 0903 plus 0998) (Line 9 above).....	.....0	.....0	.....0	.....0	.....0

EXHIBIT 1 - PART 1 - PREMIUMS AND ANNUITY CONSIDERATIONS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

	1 Total	2 Industrial Life	3 Ordinary		5 Credit Life (Group and Individual)	6 Insurance Group		8 Accident and Health			11 Aggregate of All Other Lines of Business	12 Fraternal (Fraternal Benefit Societies Only)
			3 Life Insurance	4 Individual Annuities		6 Life Insurance	7 Annuities	8 Group	9 Credit (Group & Individual)	10 Other		
FIRST YEAR (other than single)												
1. Uncollected.....	671,761	.0	671,761	.0	.0	.0	.0	.0	.0	.0	.0	.0
2. Deferred and accrued.....	27,002,161	.0	27,002,161	.0	.0	.0	.0	.0	.0	.0	.0	.0
3. Deferred, accrued and uncollected:												
3.1 Direct.....	27,673,922	.0	27,673,922	.0	.0	.0	.0	.0	.0	.0	.0	.0
3.2 Reinsurance assumed.....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
3.3 Reinsurance ceded.....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
3.4 Net (Line 1 + Line 2).....	27,673,922	.0	27,673,922	.0	.0	.0	.0	.0	.0	.0	.0	.0
4. Advance.....	68,466	.0	68,466	.0	.0	.0	.0	.0	.0	.0	.0	.0
5. Line 3.4 - Line 4.....	27,605,456	.0	27,605,456	.0	.0	.0	.0	.0	.0	.0	.0	.0
6. Collected during year:												
6.1 Direct.....	740,803,823	.0	624,661,058	114,047,897	.0	.0	2,094,865	.0	.0	3	.0	.0
6.2 Reinsurance assumed.....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
6.3 Reinsurance ceded.....	757,680	.0	757,680	.0	.0	.0	.0	.0	.0	.0	.0	.0
6.4 Net.....	740,046,143	.0	623,903,378	114,047,897	.0	.0	2,094,865	.0	.0	3	.0	.0
7. Line 5 + Line 6.4.....	767,651,599	.0	651,508,834	114,047,897	.0	.0	2,094,865	.0	.0	3	.0	.0
8. Prior year (uncollected + deferred and accrued - advance).....	27,381,213	.0	27,381,213	.0	.0	.0	.0	.0	.0	.0	.0	.0
9. First year premiums and considerations:												
9.1 Direct.....	741,028,066	.0	624,885,301	114,047,897	.0	.0	2,094,865	.0	.0	3	.0	.0
9.2 Reinsurance assumed.....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
9.3 Reinsurance ceded.....	757,680	.0	757,680	.0	.0	.0	.0	.0	.0	.0	.0	.0
9.4 Net (Line 7 - Line 8).....	740,270,386	.0	624,127,621	114,047,897	.0	.0	2,094,865	.0	.0	3	.0	.0
SINGLE												
10. Single premiums and considerations:												
10.1 Direct.....	962,837,253	.0	53,657,267	907,097,374	.0	.0	2,082,612	.0	.0	.0	.0	.0
10.2 Reinsurance assumed.....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
10.3 Reinsurance ceded.....	116,012	.0	158,218	(42,206)	.0	.0	.0	.0	.0	.0	.0	.0
10.4 Net.....	962,721,241	.0	53,499,049	907,139,580	.0	.0	2,082,612	.0	.0	.0	.0	.0
RENEWAL												
11. Uncollected.....	2,314,589	.0	2,311,922	.0	.0	123	.0	.0	.0	2,544	.0	.0
12. Deferred and accrued.....	32,706,157	.0	32,703,849	.0	.0	2,308	.0	.0	.0	.0	.0	.0
13. Deferred, accrued and uncollected:												
13.1 Direct.....	58,216,896	.0	58,211,921	.0	.0	2,431	.0	.0	.0	2,544	.0	.0
13.2 Reinsurance assumed.....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
13.3 Reinsurance ceded.....	23,196,150	.0	23,196,150	.0	.0	.0	.0	.0	.0	.0	.0	.0
13.4 Net (Line 11 + Line 12).....	35,020,746	.0	35,015,771	.0	.0	2,431	.0	.0	.0	2,544	.0	.0
14. Advance.....	219,781	.0	219,052	.0	.0	108	.0	.0	.0	621	.0	.0
15. Line 13.4 - Line 14.....	34,800,965	.0	34,796,719	.0	.0	2,323	.0	.0	.0	1,923	.0	.0
16. Collected during year:												
16.1 Direct.....	1,875,821,307	.0	1,328,570,924	499,914,773	.0	7,986	47,287,241	.0	.0	40,383	.0	.0
16.2 Reinsurance assumed.....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
16.3 Reinsurance ceded.....	312,072,126	.0	312,072,126	.0	.0	.0	.0	.0	.0	.0	.0	.0
16.4 Net.....	1,563,749,181	.0	1,016,498,798	499,914,773	.0	7,986	47,287,241	.0	.0	40,383	.0	.0
17. Line 15 + Line 16.4.....	1,598,550,146	.0	1,051,295,517	499,914,773	.0	10,309	47,287,241	.0	.0	42,306	.0	.0
18. Prior year (uncollected + deferred and accrued - advance).....	25,982,912	.0	25,978,257	.0	.0	2,665	.0	.0	.0	1,990	.0	.0
19. Renewal premiums and considerations:												
19.1 Direct.....	1,896,801,584	.0	1,349,551,610	499,914,773	.0	7,644	47,287,241	.0	.0	40,316	.0	.0
19.2 Reinsurance assumed.....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
19.3 Reinsurance ceded.....	324,234,351	.0	324,234,351	.0	.0	.0	.0	.0	.0	.0	.0	.0
19.4 Net (Line 17 - Line 18).....	1,572,567,234	.0	1,025,317,260	499,914,773	.0	7,644	47,287,241	.0	.0	40,316	.0	.0
TOTAL												
20. Total premiums and annuity considerations:												
20.1 Direct.....	3,600,666,903	.0	2,028,094,178	1,521,060,044	.0	7,644	51,464,718	.0	.0	40,319	.0	.0
20.2 Reinsurance assumed.....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
20.3 Reinsurance ceded.....	325,108,043	.0	325,150,249	(42,206)	.0	.0	.0	.0	.0	.0	.0	.0
20.4 Net (Lines 9.4 + 10.4 + 19.4).....	3,275,558,861	.0	1,702,943,930	1,521,102,250	.0	7,644	51,464,718	.0	.0	40,319	.0	.0

EXHIBIT 1 - PART 2 - POLICYHOLDERS' DIVIDENDS, REFUNDS TO MEMBERS AND COUPONS APPLIED, REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES AND COMMISSIONS INCURRED (Direct Business Only)

	Insurance											12 Fraternal (Fraternal Benefit Societies Only)
	1	2	Ordinary		5	Group		Accident and Health		11		
	Total	Industrial Life	3 Life Insurance	4 Individual Annuities	Credit Life (Group and Individual)	6 Life Insurance	7 Annuities	8 Group	9 Credit (Group & Individual)	10 Other	Aggregate of All Other Lines of Business	
POLICYHOLDERS' DIVIDENDS, REFUNDS TO MEMBERS AND COUPONS APPLIED (included in Part 1)												
21. To pay renewal premiums.....	15,969	0	15,969	0	0	0	0	0	0	0	0	0
22. All other.....	(246,272)	0	(246,272)	0	0	0	0	0	0	0	0	0
REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES INCURRED												
23. First year (other than single):												
23.1 Reinsurance ceded.....	39,457	0	39,457	0	0	0	0	0	0	0	0	0
23.2 Reinsurance assumed.....	0	0	0	0	0	0	0	0	0	0	0	0
23.3 Net ceded less assumed.....	39,457	0	39,457	0	0	0	0	0	0	0	0	0
24. Single:												
24.1 Reinsurance ceded.....	1,257,353	0	0	1,257,353	0	0	0	0	0	0	0	0
24.2 Reinsurance assumed.....	0	0	0	0	0	0	0	0	0	0	0	0
24.3 Net ceded less assumed.....	1,257,353	0	0	1,257,353	0	0	0	0	0	0	0	0
25. Renewal:												
25.1 Reinsurance ceded.....	51,521,090	0	51,521,090	0	0	0	0	0	0	0	0	0
25.2 Reinsurance assumed.....	0	0	0	0	0	0	0	0	0	0	0	0
25.3 Net ceded less assumed.....	51,521,090	0	51,521,090	0	0	0	0	0	0	0	0	0
26. Totals:												
26.1 Reinsurance ceded (Page 6, Line 6).....	52,817,901	0	51,560,547	1,257,353	0	0	0	0	0	0	0	0
26.2 Reinsurance assumed (Page 6, Line 22).....	0	0	0	0	0	0	0	0	0	0	0	0
26.3 Net ceded less assumed.....	52,817,901	0	51,560,547	1,257,353	0	0	0	0	0	0	0	0
COMMISSIONS INCURRED (direct business only)												
27. First year (other than single).....	537,822,526	0	510,861,821	26,932,499	0	0	28,206	0	0	0	0	0
28. Single.....	44,311,414	0	0	44,311,414	0	0	0	0	0	0	0	0
29. Renewal.....	115,083,707	0	78,968,267	32,865,712	0	0	3,249,728	0	0	0	0	0
30. Deposit-type contract funds.....	0	0	0	0	0	0	0	0	0	0	0	0
31. Totals (to agree with Page 6, Line 21).....	697,217,646	0	589,830,088	104,109,624	0	0	3,277,935	0	0	0	0	0

Annual Statement for the year 2021 of the **Life Insurance Company of the Southwest**
EXHIBIT 2 - GENERAL EXPENSES

	Insurance				5 Investment	6 Fraternal	7 Total
	1 Life	2 Accident and Health		4 All Other Lines of Business			
		3 Cost Containment	3 All Other				
1. Rent.....	9,194,029	0	0	0	0	0	9,194,029
2. Salaries and wages.....	118,769,506	0	0	0	0	0	118,769,506
3.11 Contributions for benefit plans for employees.....	16,215,724	0	0	0	0	0	16,215,724
3.12 Contributions for benefit plans for agents.....	2,649,381	0	0	0	0	0	2,649,381
3.21 Payments to employees under non-funded benefit plans.....	1,486,654	0	0	0	0	0	1,486,654
3.22 Payments to agents under non-funded benefit plans.....	4,147,494	0	0	0	0	0	4,147,494
3.31 Other employee welfare.....	(629,562)	0	0	0	0	0	(629,562)
3.32 Other agent welfare.....	(116,822)	0	0	0	0	0	(116,822)
4.1 Legal fees and expenses.....	4,345,088	0	0	0	0	0	4,345,088
4.2 Medical examination fees.....	10,779,962	0	0	0	0	0	10,779,962
4.3 Inspection report fees.....	0	0	0	0	0	0	0
4.4 Fees of public accountants and consulting actuaries.....	1,442,470	0	0	0	0	0	1,442,470
4.5 Expense of investigation and settlement of policy claims.....	629,913	0	0	0	0	0	629,913
5.1 Traveling expenses.....	915,377	0	0	0	0	0	915,377
5.2 Advertising.....	1,013,709	0	0	0	0	0	1,013,709
5.3 Postage, express, telegraph and telephone.....	3,773,484	0	0	0	0	0	3,773,484
5.4 Printing and stationery.....	2,679,087	0	0	0	0	0	2,679,087
5.5 Cost or depreciation of furniture and equipment.....	1,553,581	0	0	0	0	0	1,553,581
5.6 Rental of equipment.....	12,264,403	0	0	0	0	0	12,264,403
5.7 Cost or depreciation of EDP equipment and software.....	43,116,281	0	0	0	0	0	43,116,281
6.1 Books and periodicals.....	51,394	0	0	0	0	0	51,394
6.2 Bureau and association fees.....	1,338,400	0	0	0	0	0	1,338,400
6.3 Insurance, except on real estate.....	886,860	0	0	0	0	0	886,860
6.4 Miscellaneous losses.....	0	0	0	0	0	0	0
6.5 Collection and bank service charges.....	1,537,335	0	0	0	0	0	1,537,335
6.6 Sundry general expenses.....	9,806,826	0	0	0	0	0	9,806,826
6.7 Group service and administration fees.....	0	0	0	0	0	0	0
6.8 Reimbursements by uninsured plans.....	0	0	0	0	0	0	0
7.1 Agency expense allowance.....	19,859,407	0	0	0	0	0	19,859,407
7.2 Agents' balances charged off (less \$.....0 recovered).....	(172,388)	0	0	0	0	0	(172,388)
7.3 Agency conferences other than local meetings.....	4,521,194	0	0	0	0	0	4,521,194
8.1 Official publication (Fraternal Benefit Societies Only).....	XXX	XXX	XXX	XXX	XXX	0	0
8.2 Expenses of supreme lodge meetings (Fraternal Benefit Soc. Only).....	XXX	XXX	XXX	XXX	XXX	0	0
9.1 Real estate expenses.....	(6,029,030)	0	0	0	0	0	(6,029,030)
9.2 Investment expenses not included elsewhere.....	0	0	0	0	18,760,522	0	18,760,522
9.3 Aggregate write-ins for expenses.....	1,315,423	0	0	0	0	0	1,315,423
10. General expenses incurred.....	267,345,182	0	0	0	18,760,522	(b).....0	(a).....286,105,704
11. General expenses unpaid December 31, prior year.....	13,983,217	0	0	0	0	0	13,983,217
12. General expenses unpaid December 31, current year.....	15,183,877	0	0	0	0	0	15,183,877
13. Amounts receivable relating to uninsured plans, prior year.....	0	0	0	0	0	0	0
14. Amounts receivable relating to uninsured plans, current year.....	0	0	0	0	0	0	0
15. General expenses paid during year (Lines 10+11-12-13+14).....	266,144,522	0	0	0	18,760,522	0	284,905,044

DETAILS OF WRITE-INS

09.301. Other Expenses.....	1,315,423	0	0	0	0	0	1,315,423
09.302.	0	0	0	0	0	0	0
09.303.	0	0	0	0	0	0	0
09.398. Summary of remaining write-ins for Line 9.3 from overflow page.....	0	0	0	0	0	0	0
09.399. Totals (Lines 09.301 through 09.303 plus 09.398)(Line 9.3 above).....	1,315,423	0	0	0	0	0	1,315,423

(a) Includes management fees of \$.....17,006,941 to affiliates and \$.....630,104 to non-affiliates.

(b) Show the distribution of this amount in the following categories (Fraternal Benefit Societies Only):

1. Charitable \$.....0; 2. Institutional \$.....0; 3. Recreational and Health \$.....0; 4. Educational \$.....0
5. Religious \$.....0; 6. Membership \$.....0; 7. Other \$.....0; 8. Total \$.....0

EXHIBIT 3 - TAXES, LICENSES AND FEES (EXCLUDING FEDERAL INCOME TAXES)

	Insurance			4 Investment	5 Fraternal	6 Total
	1 Life	2 Accident and Health				
		3 All Other Lines of Business	3 All Other			
1. Real estate taxes.....	51,014	0	0	763,430	0	814,444
2. State insurance department licenses and fees.....	5,528,402	0	0	0	0	5,528,402
3. State taxes on premiums.....	39,658,307	0	0	0	0	39,658,307
4. Other state taxes, including \$.....0 for employee benefits.....	2,765,694	0	0	0	0	2,765,694
5. U.S. Social Security taxes.....	8,191,906	0	0	0	0	8,191,906
6. All other taxes.....	217,570	0	0	0	0	217,570
7. Taxes, licenses and fees incurred.....	56,412,893	0	0	763,430	0	57,176,323
8. Taxes, licenses and fees unpaid December 31, prior year.....	3,736,945	0	0	0	0	3,736,945
9. Taxes, licenses and fees unpaid December 31, current year.....	14,241,351	0	0	0	0	14,241,351
10. Taxes, licenses and fees paid during year (Lines 7 + 8 - 9).....	45,908,487	0	0	763,430	0	46,671,917

EXHIBIT 4 - DIVIDENDS OR REFUNDS

	1 Life	2 Accident and Health
	1. Applied to pay renewal premiums.....	15,969	0
2. Applied to shorten the endowment or premium-paying period.....	0	0
3. Applied to provide paid-up additions.....	(246,272)	0
4. Applied to provide paid-up annuities.....	0	0
5. Total Lines 1 through 4.....	(230,303)	0
6. Paid-in cash.....	12,929	0
7. Left on deposit.....	6,164	0
8. Aggregate write-ins for dividend or refund options.....	0	0
9. Total Lines 5 through 8.....	(211,211)	0
10. Amount due and unpaid.....	0	0
11. Provision for dividends or refunds payable in the following calendar year.....	178,800	0
12. Terminal dividends.....	0	0
13. Provision for deferred dividend contracts.....	0	0
14. Amount provisionally held for deferred dividend contracts not included in Line 13.....	0	0
15. Total Lines 10 through 14.....	178,800	0
16. Total from prior year.....	130,249	0
17. Total dividends or refunds (Lines 9 + 15 - 16).....	(162,660)	0

DETAILS OF WRITE-INS

0801.	0	0
0802.	0	0
0803.	0	0
0898. Summary of remaining write-ins for Line 8 from overflow page.....	0	0
0899. Totals (Line 0801 through 0803 plus 0898) (Line 8 above).....	0	0

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1	2	3	4	5	6
Valuation Standard	Total (a)	Industrial	Ordinary	Credit (Group and Individual)	Group
Life Insurance:					
0100001. 80 CSO 4 1/2% - 6% NL.....	64,721,386	.....0	.....57,698,062	.....0	.....7,023,325
0100002. 80 CSO 4% - 6% CRVM.....	7,121,724	.....0	.....7,121,724	.....0	.....0
0100003. 58 CSO 3% - 4 1/2% CRVM.....	6,284,302	.....0	.....6,284,302	.....0	.....0
0100004. 58 CSO 3% NL.....	1,000	.....0	.....1,000	.....0	.....0
0100005. 58 CSO 3 1/2% ALB CRVM.....	.....0	.....0	.....0	.....0	.....0
0100006. 41 CSO 3 1/2% NL.....	.....21	.....0	.....21	.....0	.....0
0100007. 1958 CSO 3 1/2 % CRVM.....	.....0	.....0	.....0	.....0	.....0
0100008. 1958 CSO 3 1/2 % ALB NL.....	5,797	.....0	.....0	.....0	5,797
0100009. Universal Life CRVM 80 CSO 4.0% 87 -.....	237,442,328	.....0	237,442,328	.....0	.....0
0100010. Universal Life CRVM 2001 CSO 2.0% 05 -.....	637,426,627	.....0	637,426,627	.....0	.....0
0100011. Universal Life CRVM 2001 CSO 4.0% 06 -.....	49,299,780	.....0	49,299,780	.....0	.....0
0100012. Universal Life CRVM 2001 CSO 3.0% 09 -.....	29,553,527	.....0	29,553,527	.....0	.....0
0100013. Universal Life CRVM 2001 CSO 2.5% 07-.....	2,586,038,574	.....0	2,586,038,574	.....0	.....0
0100014. Universal Life CRVM 2001 CSO 3.5% 13-.....	1,334,873,194	.....0	1,334,873,194	.....0	.....0
0100015. Universal Life CRVM 2017 CSO 3.5% 17-.....	106,161,753	.....0	106,161,753	.....0	.....0
0100016. Universal Life VM-20 NPR 2017 CSO 3.5% 20 -.....	260,508,019	.....0	260,508,019	.....0	.....0
0100017. Universal Life VM-20 NPR 2017 CSO 3.0% 21 -.....	279,001,430	.....0	279,001,430	.....0	.....0
0100018. Universal Life VM-20 DET/STO.....	.....0	.....0	.....0	.....0	.....0
0100019. Universal Life California Method 97 -.....	6,360,089	.....0	6,360,089	.....0	.....0
0100020. Substandard Extra.....	708,918	.....0	708,918	.....0	.....0
0100021. CRVM 80 CSO 4.5% from 1-1-99.....	21,946	.....0	21,946	.....0	.....0
0100022. 1999 XXX 80 CSO 4.5% from 1-1-2000.....	3,314,726	.....0	3,314,726	.....0	.....0
0100023. 1999 XXX 80 CSO 4% from 1-1-2006.....	578,419	.....0	578,419	.....0	.....0
0100024. 1999 XXX 2001CSO 4% from 1-1-2006.....	24,245,020	.....0	24,245,020	.....0	.....0
0100025. NLP 2001 CSO 4% from 1-1-2012.....	45,244	.....0	45,244	.....0	.....0
0100026. CRVM 2001 CSO 4% from 1-1-2012.....	115,258	.....0	115,258	.....0	.....0
0100027. 1999 XXX 2001CSO 4% from 1-1-2012.....	394,286	.....0	394,286	.....0	.....0
0100028. Substandard.....	5,148,728	.....0	5,148,728	.....0	.....0
0100029. NLP 2001 CSO 3.5% from 1-1-2013.....	357,841	.....0	357,841	.....0	.....0
0100030. CRVM 2001 CSO 3.5% from 1-1-2013.....	8,611,698	.....0	8,611,698	.....0	.....0
0100031. 1999 XXX 2001CSO 3.5% from 1-1-2013.....	101,932,601	.....0	101,932,601	.....0	.....0
0100032. NLP 2001 CSO 3.5% from 1-1-13.....	2,221,114	.....0	2,221,114	.....0	.....0
0100033. Revised XXX 2017CSO S/N SEL 3.5% from 1-1-2017.....	67,751,998	.....0	67,751,998	.....0	.....0
0100034. NLP 2017 CSO COMP 3.5% from 1-1-2019.....	684,445	.....0	684,445	.....0	.....0
0100035. CRVM 2017 CSO COMP 3.5% from 1-1-2019.....	2,963,197	.....0	2,963,197	.....0	.....0
0100036. NPR 2017 CSO VM-20 4.5% from 1-1-2020.....	19,403,697	.....0	19,403,697	.....0	.....0
0100037. NLP 2017 CSO VM-20 3.5% from 1-1-2020.....	6,245,167	.....0	6,245,167	.....0	.....0
0100038. CRVM 2017 CSO VM-20 3.5% from 1-1-2020.....	12,466,102	.....0	12,466,102	.....0	.....0
0100039. VM-20 DET/STO.....	10,000,000	.....0	10,000,000	.....0	.....0
0100040. NPR 2017 CSO VM-20 3.75% from 1-1-2021.....	3,851,799	.....0	3,851,799	.....0	.....0
0100041. NLP 2017 CSO VM-20 3.0% from 1-1-2021.....	733,742	.....0	733,742	.....0	.....0
0100042. CRVM 2017 CSO VM-20 3.0% from 1-1-2021.....	400,885	.....0	400,885	.....0	.....0
0199997. Totals (Gross).....	5,876,996,381	.....0	5,869,967,260	.....0	7,029,122
0199998. Reinsurance ceded.....	1,839,508,266	.....0	1,839,508,266	.....0	.....0
0199999. Totals (Net).....	4,037,488,115	.....0	4,030,458,994	.....0	7,029,122
Annuities (excluding supplementary contracts with life contingencies):					
0200001. 83 IAM, a-2000 7.00%.....	165,539	.....XXX.....	165,539	.....XXX.....	.....0
0200002. 83 IAM, a-2000 6.75%.....	460,689	.....XXX.....	460,689	.....XXX.....	.....0
0200003. 83 IAM, a-2000 6.50%.....	514,434	.....XXX.....	514,434	.....XXX.....	.....0
0200004. 83 IAM, a-2000 6.00%.....	2,152,119	.....XXX.....	2,152,119	.....XXX.....	.....0
0200005. 83 IAM, a-2000 5.50%.....	2,202,579	.....XXX.....	2,202,579	.....XXX.....	.....0
0200006. 83 IAM, a-2000 5.25%.....	2,699,542	.....XXX.....	2,699,542	.....XXX.....	.....0
0200007. 83 IAM, a-2000 5.00%.....	1,079,325	.....XXX.....	1,079,325	.....XXX.....	.....0
0200008. 83 IAM, a-2000 4.50%.....	1,177,603	.....XXX.....	1,177,603	.....XXX.....	.....0
0200009. 83 IAM, a-2000 4.25%.....	1,629,242	.....XXX.....	1,629,242	.....XXX.....	.....0
0200010. 83 IAM, a-2000 4.00%.....	1,270,039	.....XXX.....	1,270,039	.....XXX.....	.....0
0200011. 83 IAM 8.75%.....	92,738	.....XXX.....	92,738	.....XXX.....	.....0
0200012. 83 IAM 8.25%.....	43,192	.....XXX.....	43,192	.....XXX.....	.....0
0200013. 83 IAM 7.75%.....	43,517	.....XXX.....	43,517	.....XXX.....	.....0
0200014. 83 IAM 7.25%.....	261,191	.....XXX.....	261,191	.....XXX.....	.....0
0200015. 83 IAM 6.25%.....	94,372	.....XXX.....	94,372	.....XXX.....	.....0
0200016. 2012 IAR 4.25%.....	308,329	.....XXX.....	308,329	.....XXX.....	.....0
0200017. 2012 IAR 4.00%.....	6,068,113	.....XXX.....	6,068,113	.....XXX.....	.....0
0200018. 2012 IAR 3.75%.....	3,275,691	.....XXX.....	3,275,691	.....XXX.....	.....0
0200019. 2012 IAR 3.50%.....	778,907	.....XXX.....	778,907	.....XXX.....	.....0
0200020. 2012 IAR 3.25%.....	589,264	.....XXX.....	589,264	.....XXX.....	.....0
0200021. 2012 IAR 3.00%.....	631,746	.....XXX.....	631,746	.....XXX.....	.....0
0200022. 2012 IAR 2.75%.....	1,108,313	.....XXX.....	1,108,313	.....XXX.....	.....0
0200023. 2012 IAR 2.50%.....	2,048,354	.....XXX.....	2,048,354	.....XXX.....	.....0
0200024. 2012 IAR 2.25%.....	876,689	.....XXX.....	876,689	.....XXX.....	.....0
0200025. 2012 IAR 1.75%.....	475,353	.....XXX.....	475,353	.....XXX.....	.....0
0200026. 2012 IAR 2.00%.....	702,877	.....XXX.....	702,877	.....XXX.....	.....0

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1	2	3	4	5	6
Valuation Standard	Total (a)	Industrial	Ordinary	Credit (Group and Individual)	Group
0200027. 2012 IAR 1.50%.....	153,550	XXX	153,550	XXX	0
0200028. BPSM 3.00%.....	882,508,042	XXX	882,508,042	XXX	0
0200029. BPSM 3.25%.....	872,605,333	XXX	872,605,333	XXX	0
0200030. BPSM 3.50%.....	2,980,597,660	XXX	2,980,597,660	XXX	0
0200031. BPSM 3.75%.....	3,822,477,485	XXX	3,822,477,485	XXX	0
0200032. BPSM 4.00%.....	325,921,049	XXX	325,921,049	XXX	0
0200033. BPSM 4.25%.....	1,035,558,307	XXX	1,035,449,837	XXX	108,470
0200034. BPSM 4.50%.....	1,833,856,472	XXX	1,733,127,749	XXX	100,728,723
0200035. BPSM 4.75%.....	816,310,609	XXX	761,224,982	XXX	55,085,628
0200036. BPSM 5.00%.....	1,065,394,682	XXX	998,264,207	XXX	67,130,475
0200037. BPSM 5.25%.....	185,746,089	XXX	139,579,244	XXX	46,166,845
0200038. BPSM 5.50%.....	60,028,269	XXX	33,571,452	XXX	26,456,817
0200039. BPSM 5.75%.....	247,862	XXX	247,862	XXX	0
0200040. CARVM 3.00%.....	641,240	XXX	0	XXX	641,240
0200041. CARVM 3.25%.....	13,944,463	XXX	339,012	XXX	13,605,451
0200042. CARVM 3.50%.....	178,566,200	XXX	7,565,834	XXX	171,000,366
0200043. CARVM 3.75%.....	119,650,590	XXX	19,709,521	XXX	99,941,068
0200044. CARVM 4.00%.....	146,775	XXX	146,775	XXX	0
0200045. CARVM 4.25%.....	61,974,218	XXX	48,880,573	XXX	13,093,646
0200046. CARVM 4.50%.....	181,361,028	XXX	131,193,830	XXX	50,167,198
0200047. CARVM 4.75%.....	197,342,992	XXX	54,302,336	XXX	143,040,656
0200048. CARVM 5.00%.....	127,867,057	XXX	99,091,308	XXX	28,775,750
0200049. CARVM 5.25%.....	284,677,549	XXX	33,239,162	XXX	251,438,388
0200050. CARVM 5.50%.....	140,512,404	XXX	74,999,495	XXX	65,512,909
0200051. CARVM 5.75%.....	53,733,394	XXX	17,987,362	XXX	35,746,032
0200052. CARVM 6.00%.....	55,319,884	XXX	10,907,360	XXX	44,412,524
0200053. CARVM 6.25%.....	131,936,944	XXX	26,488,054	XXX	105,448,890
0200054. CARVM 6.50%.....	68,119,883	XXX	45,406,588	XXX	22,713,294
0200055. CARVM 6.75%.....	47,504,010	XXX	47,504,010	XXX	0
0200056. CARVM 7.00%.....	27,895,423	XXX	26,507,348	XXX	1,388,075
0200057. CARVM 7.25%.....	5,171,730	XXX	1,639,485	XXX	3,532,244
0200058. CARVM 8.00%.....	254,503	XXX	254,503	XXX	0
0200059. CARVM 8.25%.....	420,182	XXX	420,182	XXX	0
0200060. CARVM 8.50%.....	7,076,803	XXX	1,145,637	XXX	5,931,166
0299997. Totals (Gross).....	15,616,272,438	XXX	14,264,206,582	XXX	1,352,065,856
0299999. Totals (Net).....	15,616,272,438	XXX	14,264,206,582	XXX	1,352,065,856

Supplementary Contracts with Life Contingencies:

0300001. 83 IAM, a-2000 4.00%.....	104,229	0	104,229	0	0
0300002. 83 IAM, a-2000 4.25%.....	49,569	0	49,569	0	0
0300003. 83 IAM, a-2000 4.50%.....	791,421	0	791,421	0	0
0300004. 83 IAM, a-2000 5.25%.....	87,238	0	87,238	0	0
0300005. 83 IAM, a-2000 6.00%.....	8,375	0	8,375	0	0
0300006. 83 IAM, a-2000 6.50%.....	572,699	0	572,699	0	0
0300007. 2012 IAR 1.75%.....	153,634	0	153,634	0	0
0300008. 2012 IAR 2.25%.....	194,015	0	194,015	0	0
0300009. 2012 IAR 2.50%.....	51,449	0	51,449	0	0
0300010. 2012 IAR 3.00%.....	79,299	0	79,299	0	0
0300011. 2012 IAR 2.75%.....	36,441	0	36,441	0	0
0300012. 2012 IAR 3.50%.....	176,861	0	176,861	0	0
0300013. 2012 IAR 3.75%.....	102,481	0	102,481	0	0
0300014. 2012 IAR 4.00%.....	321,778	0	321,778	0	0
0300015. 2012 IAR 4.25%.....	53,812	0	53,812	0	0
0300016. 83 IAM 7.25%.....	15,224	0	15,224	0	0
0399997. Totals (Gross).....	2,798,525	0	2,798,525	0	0
0399999. Totals (Net).....	2,798,525	0	2,798,525	0	0

Accidental Death Benefits:

0400001. 59 ADB 3.00%.....	3,591	0	3,591	0	0
0400002. 1926-1933 Inter-Company Double Indemnity 1941 CSO 3%.....	19,771	0	19,771	0	0
0400003. 1959 Accidental Death Benefit 1980 CSO 4.5%.....	906	0	906	0	0
0400004. 1959 Accidental Death Benefit 2001 CSO 4%.....	3,420	0	3,420	0	0
0400005. 1959 Accidental Death Benefit 2001 CSO 3.50%.....	35,170	0	35,170	0	0
0499997. Totals (Gross).....	62,858	0	62,858	0	0
0499998. Reinsurance ceded.....	2,439	0	2,439	0	0
0499999. Totals (Net).....	60,418	0	60,418	0	0

Disability - Active Lives:

0500001. 52 DIS. TABLE 3.00%.....	5,133	0	5,133	0	0
0500002. 52 DIS. TABLE 4.50%.....	0	0	0	0	0
0500003. Issues 1964 and after, 58 CSO 2.5%: Modified WP Ben 5 w/ Per 2.....	1,743,860	0	1,743,860	0	0
0500004. 1 year FPT 1985 NNHS 83 GAM 4.5%.....	14,633,752	0	14,633,752	0	0
0500005. NLP 58 CSO 2.25% from 1-1-64.....	29,369	0	29,369	0	0
0500006. 1 yr prelim term 52 DIS P2 B5 MOD 80CSO 4.50%.....	2,916,375	0	2,916,375	0	0
0500007. 2 yr prelim term 52 DIS P2 B5 MOD 2001CSO 4%.....	6,596	0	6,596	0	0

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total (a)	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0500008. DIS: NLP 52 DIS P2 B5 MOD 58CSO 2.5%.....	211,688	0	211,688	0	0
0500009. Trad WP 58CSO-52 DIS P2 B5 MOD 2.5%.....	6,727	0	6,727	0	0
0599997. Totals (Gross).....	19,553,501	0	19,553,501	0	0
0599998. Reinsurance ceded.....	4,457,336	0	4,457,336	0	0
0599999. Totals (Net).....	15,096,165	0	15,096,165	0	0

Disability - Disabled Lives:

0600001. 52 DIS TABLE 3.00%.....	63,234	0	63,234	0	0
0600002. 68 GROUP DIS 3.50%.....	239,871	0	0	0	239,871
0600003. 70 GROUP DIS 3.50%.....	48,304	0	0	0	48,304
0600004. Ben 2 Per 2 Modified 2.5%.....	965,781	0	965,781	0	0
0600005. DIS: 1 yr prelim term 52 DIS P2 B5 MOD 80CSO 4.00%.....	0	0	0	0	0
0600006. DIS: 1 yr prelim term 52 DIS P2 B5 MOD 80CSO 4.50%.....	633,751	0	633,751	0	0
0699997. Totals (Gross).....	1,950,941	0	1,662,766	0	288,175
0699998. Reinsurance ceded.....	20,167	0	20,167	0	0
0699999. Totals (Net).....	1,930,774	0	1,642,599	0	288,175

Miscellaneous Reserves:

0700001. DEF. RESERVES.....	7,215	0	7,215	0	0
0700002. NONDEDUCTION OF D.F.P.....	39,077	0	37,472	0	1,605
0700003. PAYOR DTH/GIR/EXTRA.....	18,300	0	18,300	0	0
0700004. EXCESS UL/EIUL NET PREMIUMS.....	1,427,215	0	1,427,215	0	0
0700005. EXCESS TERM NET PREMIUMS.....	25,301,427	0	25,301,427	0	0
0700006. For surrender values in excess of reserves otherwise required and carried in this schedule.....	45,473	0	45,473	0	0
0799997. Totals (Gross).....	26,838,708	0	26,837,103	0	1,605
0799998. Reinsurance ceded.....	588,718	0	588,718	0	0
0799999. Totals (Net).....	26,249,989	0	26,248,384	0	1,605
9999999. Totals (Net) - Page 3, Line 1.....	19,699,896,425	0	18,340,511,667	0	1,359,384,758

(a) Included in the above table are amounts of deposit-type contracts that originally contained a mortality risk. Amounts of deposit-type contracts in Column 2 that no longer contain a mortality risk are Life Insurance \$.....0, Annuities \$.....0, Supplementary Contracts with Life Contingencies \$.....0, Accidental Death Benefits \$.....0, Disability-Active Lives \$.....0, Disability-Disabled Lives \$.....0, Miscellaneous Reserves, \$.....0.

EXHIBIT 5 - INTERROGATORIES

- 1.1 Has the reporting entity ever issued both participating and non-participating contracts? Yes No
- 1.2 If not, state which kind is issued

- 2.1 Does the reporting entity at present issue both participating and non-participating contracts? Yes No
- 2.2 If not, state which kind is issued

- 3. Does the reporting entity at present issue or have in force contracts that contain non-guaranteed elements? Yes No
 If so, attach a statement that contains the determination procedures, answers to the interrogatories and an actuarial opinion as described in the instructions.

- 4. Has the reporting entity any assessment or stipulated premium contracts in force? If so, state: Yes No
 - 4.1 Amount of insurance: \$.....0
 - 4.2 Amount of reserve: \$.....0
 - 4.3 Basis of reserve:

 - 4.4 Basis of regular assessments:

 - 4.5 Basis of special assessments:

 - 4.6 Assessments collected during year: \$.....0
- 5. If the contract loan interest rate guaranteed in any one or more of its currently issued contracts is less than 5%, not in advance, state the contract loan rate guarantees on any such contracts.

- 6. Does the reporting entity hold reserves for any annuity contracts that are less than the reserves that would be held on a standard basis? Yes No
 - 6.1 If so, state the amount of reserve on such contracts on the basis actually held: \$.....0

 - 6.2 That would have been held (on an exact or approximate basis) using the actual ages of the annuitants; the interest rate(s) used in 6.1; and the same mortality basis used by the reporting entity for the valuation of comparable annuity benefits issued to standard lives. If the reporting entity has no comparable annuity benefits for standard lives to be valued, the mortality basis shall be the table most recently approved by the state of domicile for valuing individual annuity benefits: \$.....0
 Attach statement of methods employed in their valuation.

- 7. Does the reporting entity have any Synthetic GIC contracts or agreements in effect as of December 31 of the current year? Yes No
 - 7.1 If yes, state the total dollar amount of assets covered by these contracts or agreements: \$.....0
 - 7.2 Specify the basis (fair value, amortized cost, etc.) for determining the amount:

 - 7.3 State the amount of reserves established for this business: \$.....0
 - 7.4 Identify where the reserves are reported in the blank.

- 8. Does the reporting entity have any Contingent Deferred Annuity contracts or agreements in effect as of December of the current year? Yes No
 - 8.1 If yes, state the total dollar amount of account value covered by these contracts or agreements: \$.....0
 - 8.2 State the amount of reserves established for this business: \$.....0
 - 8.3 Identify where the reserves are reported in the blank:

- 9. Does the reporting entity have any Guaranteed Lifetime Income Benefit contracts, agreements or riders in effect as of December 31 of the current year? Yes No
 - 9.1 If yes, state the total dollar amount of any account value associated with these contracts, agreements or riders: \$.....6,722,515,331
 - 9.2 State the amount of reserves established for this business: \$.....621,447,344
 - 9.3 Identify where the reserves are reported in the blank:

EXHIBIT 5A - CHANGES IN BASES OF VALUATION DURING THE YEAR

1	Valuation Basis		4
Description of Valuation Class	2	3	Increase in Actuarial Reserve Due To Change
	Changed From	Changed To	

NONE

EXHIBIT 6 - AGGREGATE RESERVES FOR ACCIDENT AND HEALTH CONTRACTS - ACCIDENT AND HEALTH (a)

	1 Total	Comprehensive		4 Medicare Supplement	5 Vision Only	6 Dental Only	7 Federal Employees Health Benefits Plan	8 Title XVIII Medicare	9 Title XIX Medicaid	10 Credit A&H	11 Disability Income	12 Long-Term Care	13 Other Health
		2 Individual	3 Group										
ACTIVE LIFE RESERVE													
1. Unearned premium reserves.....	5,144	5,138	0	0	0	0	0	0	0	0	0	0	6
2. Additional contract reserves (b).....	358,227	358,227	0	0	0	0	0	0	0	0	0	0	0
3. Additional actuarial reserves - Asset/Liability analysis.....	0	0	0	0	0	0	0	0	0	0	0	0	0
4. Reserve for future contingent benefits.....	0	0	0	0	0	0	0	0	0	0	0	0	0
5. Reserve for rate credits.....	0	0	0	0	0	0	0	0	0	0	0	0	0
6. Aggregate write-ins for reserves.....	0	0	0	0	0	0	0	0	0	0	0	0	0
7. Totals (Gross).....	363,371	363,365	0	0	0	0	0	0	0	0	0	0	6
8. Reinsurance ceded.....	0	0	0	0	0	0	0	0	0	0	0	0	0
9. Totals (Net).....	363,371	363,365	0	0	0	0	0	0	0	0	0	0	6
CLAIM RESERVE													
10. Present value of amounts not yet due on claims.....	0	0	0	0	0	0	0	0	0	0	0	0	0
11. Additional actuarial reserves - Asset/Liability analysis.....	0	0	0	0	0	0	0	0	0	0	0	0	0
12. Reserve for future contingent benefits.....	0	0	0	0	0	0	0	0	0	0	0	0	0
13. Aggregate write-ins for reserves.....	0	0	0	0	0	0	0	0	0	0	0	0	0
14. Totals (Gross).....	0	0	0	0	0	0	0	0	0	0	0	0	0
15. Reinsurance ceded.....	0	0	0	0	0	0	0	0	0	0	0	0	0
16. Totals (Net).....	0	0	0	0	0	0	0	0	0	0	0	0	0
17. TOTALS (Net).....	363,371	363,365	0	0	0	0	0	0	0	0	0	0	6
18. TABULAR FUND INTEREST.....	0	0	0	0	0	0	0	0	0	0	0	0	0

DETAILS OF WRITE-INS

0601.....	0	0	0	0	0	0	0	0	0	0	0	0	0
0602.....	0	0	0	0	0	0	0	0	0	0	0	0	0
0603.....	0	0	0	0	0	0	0	0	0	0	0	0	0
0698. Summary of remaining write-ins for Line 6 from overflow page.....	0	0	0	0	0	0	0	0	0	0	0	0	0
0699. Totals (Lines 0601 through 0603 plus 0698) (Line 6 above).....	0	0	0	0	0	0	0	0	0	0	0	0	0
1301.....	0	0	0	0	0	0	0	0	0	0	0	0	0
1302.....	0	0	0	0	0	0	0	0	0	0	0	0	0
1303.....	0	0	0	0	0	0	0	0	0	0	0	0	0
1398. Summary of remaining write-ins for Line 13 from overflow page.....	0	0	0	0	0	0	0	0	0	0	0	0	0
1399. Totals (Lines 1301 through 1303 + 1398) (Line 13 above).....	0	0	0	0	0	0	0	0	0	0	0	0	0

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

(b) Attach statement as to valuation standard used in calculating this reserve, specifying reserve bases, interest rates and methods.

EXHIBIT 7 - DEPOSIT-TYPE CONTRACTS

	1	2	3	4	5	6
	Total	Guaranteed Interest Contracts	Annuities Certain	Supplemental Contracts	Dividend Accumulations or Refunds	Premium and Other Deposit Funds
1. Balance at the beginning of the year before reinsurance.....	2,181,504,528	0	44,681,625	19,544,088	0	2,117,278,815
2. Deposits received during the year.....	36,048,285	0	11,092,810	12,256,787	0	12,698,688
3. Investment earnings credited to the account.....	3,170,519	0	1,179,493	688,686	0	1,302,340
4. Other net change in reserves.....	3,439,719	0	3,416,647	23,072	0	0
5. Fees and other charges assessed.....	0	0	0	0	0	0
6. Surrender charges.....	0	0	0	0	0	0
7. Net surrender or withdrawal payments.....	39,035,638	0	18,043,900	5,864,505	0	15,127,233
8. Other net transfers to or (from) Separate Accounts.....	0	0	0	0	0	0
9. Balance at the end of current year before reinsurance (Lines 1 + 2 + 3 + 4 - 5 - 6 - 7 - 8).....	2,185,127,413	0	42,326,675	26,648,128	0	2,116,152,610
10. Reinsurance balance at the beginning of the year.....	0	0	0	0	0	0
11. Net change in reinsurance assumed.....	0	0	0	0	0	0
12. Net change in reinsurance ceded.....	0	0	0	0	0	0
13. Reinsurance balance at the end of the year (Lines 10 + 11 - 12).....	0	0	0	0	0	0
14. Net balance at the end of the current year after reinsurance (Lines 9 + 13).....	2,185,127,413	0	42,326,675	26,648,128	0	2,116,152,610

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 1 - Liability End of Current Year

	1 Total	2 Industrial Life	Ordinary			6 Credit Life (Group and Individual)	Group		Accident and Health		
			3 Life Insurance	4 Individual Annuities	5 Supplementary Contracts		7 Life Insurance	8 Annuities	9 Group	10 Credit (Group and Individual)	11 Other
1. Due and unpaid:											
1.1 Direct.....	0	0	0	0	0	0	0	0	0	0	0
1.2 Reinsurance assumed.....	0	0	0	0	0	0	0	0	0	0	0
1.3 Reinsurance ceded.....	0	0	0	0	0	0	0	0	0	0	0
1.4 Net.....	0	0	0	0	0	0	0	0	0	0	0
2. In course of settlement:											
2.1 Resisted:											
2.11 Direct.....	710,000	0	355,000	355,000	0	0	0	0	0	0	0
2.12 Reinsurance assumed.....	0	0	0	0	0	0	0	0	0	0	0
2.13 Reinsurance ceded.....	0	0	0	0	0	0	0	0	0	0	0
2.14 Net.....	710,000	0	(b) 355,000	(b) 355,000	0	(b) 0	(b) 0	0	0	0	0
2.2 Other:											
2.21 Direct.....	66,902,353	0	67,999,440	(1,160,981)	0	0	72,740	(8,846)	0	0	0
2.22 Reinsurance assumed.....	0	0	0	0	0	0	0	0	0	0	0
2.23 Reinsurance ceded.....	11,033,463	0	11,033,463	0	0	0	0	0	0	0	0
2.24 Net.....	55,868,890	0	(b) 56,965,977	(b) (1,160,981)	0	(b) 0	(b) 72,740	(b) (8,846)	(b) 0	(b) 0	(b) 0
3. Incurred but unreported:											
3.1 Direct.....	4,421,968	0	4,402,065	0	0	0	9,903	0	0	0	10,000
3.2 Reinsurance assumed.....	0	0	0	0	0	0	0	0	0	0	0
3.3 Reinsurance ceded.....	1,435,724	0	1,435,724	0	0	0	0	0	0	0	0
3.4 Net.....	2,986,243	0	(b) 2,966,340	(b) 0	0	(b) 0	(b) 9,903	0	(b) 0	(b) 0	(b) 10,000
4. Totals:											
4.1 Direct.....	72,034,320	0	72,756,504	(805,981)	0	0	82,643	(8,846)	0	0	10,000
4.2 Reinsurance assumed.....	0	0	0	0	0	0	0	0	0	0	0
4.3 Reinsurance ceded.....	12,469,187	0	12,469,187	0	0	0	0	0	0	0	0
4.4 Net.....	59,565,133	(a) 0	(a) 60,287,317	(805,981)	0	0	(a) 82,643	(8,846)	0	0	10,000

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(a) Including matured endowments (but not guaranteed annual pure endowments) unpaid amounting to \$.....0 in Column 2, \$.....0 in Column 3 and \$.....0 in Column 7.

(b) Include only portion of disability and accident and health claim liabilities applicable to assumed "accrued" benefits. Reserves (including reinsurance assumed and net of reinsurance ceded) for unaccrued benefits for Ordinary Life Insurance \$.....0, Individual Annuities \$.....0, Credit Life (Group and Individual) \$.....0, and Group Life \$.....0, are included in Page 3, Line 1, (See Exhibit 5, Section on Disability Disabled Lives); and for Group Accident and Health \$.....0, Credit (Group and Individual) Accident and Health \$.....0 and Other Accident and Health \$.....0 are included in Page 3, Line 2, (See Exhibit 6, Claim Reserve).

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 2 - Incurred During the Year

	1 Total	2 Industrial Life (a)	Ordinary			6 Credit Life (Group and Individual)	Group		Accident and Health		
			3 Life Insurance (b)	4 Individual Annuities	5 Supplementary Contracts		7 Life Insurance (c)	8 Annuities	9 Group	10 Credit (Group and Individual)	11 Other
1. Settlements during the year:											
1.1 Direct.....	416,332,460	0	284,307,394	123,611,412	355,393	0	164,634	7,890,202	0	0	3,424
1.2 Reinsurance assumed.....	0	0	0	0	0	0	0	0	0	0	0
1.3 Reinsurance ceded.....	108,276,656	0	106,765,557	1,511,099	0	0	0	0	0	0	0
1.4 Net..... (d)	308,055,803	0	177,541,837	122,100,313	355,393	0	164,634	7,890,202	0	0	3,424
2. Liability December 31, current year from Part 1:											
2.1 Direct.....	72,034,320	0	72,756,504	(805,981)	0	0	82,643	(8,846)	0	0	10,000
2.2 Reinsurance assumed.....	0	0	0	0	0	0	0	0	0	0	0
2.3 Reinsurance ceded.....	12,469,187	0	12,469,187	0	0	0	0	0	0	0	0
2.4 Net.....	59,565,133	0	60,287,317	(805,981)	0	0	82,643	(8,846)	0	0	10,000
3. Amounts recoverable from reinsurers Dec. 31, current year.....	5,689,548	0	5,689,548	0	0	0	0	0	0	0	0
4. Liability December 31, prior year:											
4.1 Direct.....	56,060,648	0	56,598,443	(621,271)	0	0	75,164	(1,688)	0	0	10,000
4.2 Reinsurance assumed.....	0	0	0	0	0	0	0	0	0	0	0
4.3 Reinsurance ceded.....	13,669,280	0	13,669,280	0	0	0	0	0	0	0	0
4.4 Net.....	42,391,368	0	42,929,163	(621,271)	0	0	75,164	(1,688)	0	0	10,000
5. Amounts recoverable from reinsurers Dec. 31, prior year.....	7,063,009	0	7,063,009	0	0	0	0	0	0	0	0
6. Incurred benefits:											
6.1 Direct.....	432,306,132	0	300,465,455	123,426,702	355,393	0	172,113	7,883,044	0	0	3,424
6.2 Reinsurance assumed.....	0	0	0	0	0	0	0	0	0	0	0
6.3 Reinsurance ceded.....	105,703,103	0	104,192,004	1,511,099	0	0	0	0	0	0	0
6.4 Net.....	326,603,029	0	196,273,452	121,915,603	355,393	0	172,113	7,883,044	0	0	3,424

(a) Including matured endowments (but not guaranteed annual pure endowments) amounting to \$.....0 in Line 1.1, \$.....0 in Line 1.4, \$.....0 in Line 6.1 and \$.....0 in Line 6.4.

(b) Including matured endowments (but not guaranteed annual pure endowments) amounting to \$.....364,258 in Line 1.1, \$.....364,258 in Line 1.4, \$.....364,258 in Line 6.1 and \$.....364,258 in Line 6.4.

(c) Including matured endowments (but not guaranteed annual pure endowments) amounting to \$.....0 in Line 1.1, \$.....0 in Line 1.4, \$.....0 in Line 6.1 and \$.....0 in Line 6.4.

(d) Includes \$.....0 premiums waived under total and permanent disability benefits.

EXHIBIT OF NONADMITTED ASSETS

	1 Current Year Total Nonadmitted Assets	2 Prior Year Total Nonadmitted Assets	3 Change in Total Nonadmitted Assets (Col. 2 - Col. 1)
1. Bonds (Schedule D).....	0	0	0
2. Stocks (Schedule D):			
2.1 Preferred stocks.....	0	0	0
2.2 Common stocks.....	0	0	0
3. Mortgage loans on real estate (Schedule B):			
3.1 First liens.....	0	0	0
3.2 Other than first liens.....	0	0	0
4. Real estate (Schedule A):			
4.1 Properties occupied by the company.....	0	0	0
4.2 Properties held for the production of income.....	0	0	0
4.3 Properties held for sale.....	0	0	0
5. Cash (Schedule E-Part 1), cash equivalents (Schedule E-Part 2) and short-term investments (Schedule DA).....	0	0	0
6. Contract loans.....	0	0	0
7. Derivatives (Schedule DB).....	0	0	0
8. Other invested assets (Schedule BA).....	0	0	0
9. Receivables for securities.....	0	0	0
10. Securities lending reinvested collateral assets (Schedule DL).....	0	0	0
11. Aggregate write-ins for invested assets.....	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11).....	0	0	0
13. Title plants (for Title insurers only).....	0	0	0
14. Investment income due and accrued.....	0	0	0
15. Premiums and considerations:			
15.1 Uncollected premiums and agents' balances in the course of collection.....	0	0	0
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due.....	0	0	0
15.3 Accrued retrospective premiums and contracts subject to redetermination.....	0	0	0
16. Reinsurance:			
16.1 Amounts recoverable from reinsurers.....	0	0	0
16.2 Funds held by or deposited with reinsured companies.....	0	0	0
16.3 Other amounts receivable under reinsurance contracts.....	0	0	0
17. Amounts receivable relating to uninsured plans.....	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon.....	0	0	0
18.2 Net deferred tax asset.....	37,414,078	65,439,274	28,025,196
19. Guaranty funds receivable or on deposit.....	0	0	0
20. Electronic data processing equipment and software.....	0	0	0
21. Furniture and equipment, including health care delivery assets.....	2,814	39,687	36,873
22. Net adjustment in assets and liabilities due to foreign exchange rates.....	0	0	0
23. Receivables from parent, subsidiaries and affiliates.....	0	0	0
24. Health care and other amounts receivable.....	75,888,457	75,753,948	(134,509)
25. Aggregate write-ins for other-than-invested assets.....	564,199	567,443	3,244
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	113,869,548	141,800,351	27,930,803
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0
28. TOTALS (Lines 26 and 27).....	113,869,548	141,800,351	27,930,803

DETAILS OF WRITE-INS

1101.....	0	0	0
1102.....	0	0	0
1103.....	0	0	0
1198. Summary of remaining write-ins for Line 11 from overflow page.....	0	0	0
1199. Totals (Lines 1101 through 1103 plus 1198) (Line 11 above).....	0	0	0
2501. Leasehold Improvements.....	697	62,190	61,493
2502. Miscellaneous Receivables.....	(1,013)	3,489	4,502
2503. Items not allocated.....	78,902	29,843	(49,059)
2598. Summary of remaining write-ins for Line 25 from overflow page.....	485,614	471,921	(13,693)
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above).....	564,199	567,443	3,244

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 #	2021	2020
NET INCOME					
(1) Company state basis (Page 4, Line 35, Columns 1 & 2)	XXX	XXX	XXX	\$ 307,660,221	\$ 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	\$ 307,660,221	\$ 162,340,294
SURPLUS					
(5) Company state basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	\$ 1,973,930,974	\$ 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	\$ 1,973,930,974	\$ 1,659,430,720

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

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

C. Accounting Policy

Life premiums are recognized at each policy anniversary when due. Annuity considerations are recognized as revenue when received. Health premiums are earned ratably over the terms of the related insurance and reinsurance contracts or policies. Expenses incurred in connection with acquiring new insurance business, including acquisition costs such as sales commissions, are charged to operations as incurred.

In addition, the Company uses the following accounting policies:

- (1) **Basis for Short-Term Investments**
Short-term investments are stated at amortized cost.
- (2) **Basis for Bonds and Amortization Schedule**
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**
Common stocks are stated at fair market value.
- (4) **Basis for Preferred Stocks**
Preferred stocks are stated in accordance with the guidance provided in Statements of Statutory Accounting Principles (“SSAP”) No. 32 - Investments in Preferred Stock (including investments in preferred stock of subsidiary, controlled or affiliated entities).
- (5) **Basis for Mortgage Loans**
Mortgage loans on real estate are stated at the aggregate carrying value less accrued interest.
- (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**
The Company carries National Life Distribution, LLC, a noninsurance subsidiary, at U.S. GAAP equity adjusted to a statutory basis in accordance with SSAP No. 97 - Investments in Subsidiary, Controlled and Affiliated Entities.
- (8) **Accounting Policies for Investments in Joint Ventures, Partnerships and Limited Liability Entities**
The Company has minor ownership interests in limited partnerships. The Company carries these interests based on the underlying audited GAAP equity of the investee.
- (9) **Accounting Policies for Derivatives**
All derivatives are stated at fair value.

NOTES TO FINANCIAL STATEMENTS

- (10) Anticipated Investment Income Used in Premium Deficiency Calculation
The Company anticipates investment income as a factor in the premium deficiency calculation, in accordance with SSAP No. 54, Individual and Group Accident and Health Contracts.
- (11) Management's Policies and Methodologies for Estimating Liabilities for Losses and Loss/Claim Adjustment Expenses
Liabilities for losses and loss/claim adjustment expenses for accident and health contracts are estimated by the Company's valuation actuary using statistical claim development models to develop best estimates of liabilities for medical expense business and using tabular reserves employing mortality/morbidity tables and discount rates specified by regulatory authorities for disability income business.
- (12) Changes in the Capitalization Policy and Predefined Thresholds from Prior Period
The Company has not modified its capitalization policy from the prior year.
- (13) Method Used to Estimate Pharmaceutical Rebate Receivables
The Company has no pharmaceutical rebate receivables.

D. Going Concern

N/A

Note 2 – Accounting Changes and Corrections of Errors

No corrections of errors that were material to the Company's financial position or results of operations.

Note 3 – Business Combinations and Goodwill

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

Note 4 – Discontinued Operations

- A. Discontinued Operation Disposed of or Classified as Held for Sale
NONE
- B. Change in Plan of Sale of Discontinued Operation
N/A
- C. Nature of any Significant Continuing Involvement with Discontinued Operations After Disposal
N/A
- D. Equity Interest Retained in the Discontinued Operation After Disposal
N/A

Note 5 – Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans

- (1) Maximum and Minimum Lending Rates
The maximum and minimum lending rates for mortgage loans during 2021 were: 5.5% and 2.3%
- (2) The maximum percentage of any one loan to the value of security at the time of the loan, exclusive of insured or guaranteed or purchase money mortgage was 76%.

(3) Taxes, assessments and any amounts advanced and not included in the mortgage loan total

	Current Year \$3,996	Prior Year \$1,913
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(4) Age Analysis of Mortgage Loans and Identification of Mortgage Loans in which the Insurer is a Participant or Co-Lender in a Mortgage Loan Agreement:

	Farm	Residential		Commercial		Mezzanine	Total
		Insured	All Other	Insured	All Other		
a. Current Year							
1. Recorded Investment (All)							
(a) Current	\$ 0	\$ 0	\$ 0	\$ 0	\$ 4,474,007,366	\$ 0	\$ 4,474,007,366
(b) 30-59 Days Past Due	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0
(c) 60-89 Days Past Due	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0
(d) 90-179 Days Past Due	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0
(e) 180+ Days Past Due	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0
2. Accruing Interest 90-179 Days Past Due							

NOTES TO FINANCIAL STATEMENTS

	Farm	Residential		Commercial		Mezzanine	Total
		Insured	All Other	Insured	All Other		
(a) Recorded Investment	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0
(b) Interest Accrued	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0
3. Accruing Interest 180+ Days Past Due							
(a) Recorded Investment	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0
(b) Interest Accrued	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0
4. Interest Reduced							
(a) Recorded Investment	\$ 0	\$ 0	\$ 0	\$ 0	\$ 4,484,402	\$ 0	\$ 4,484,402
(b) Number of Loans	0	0	0	0	0	0	0
(c) Percent Reduced	0.0%	0.0%	0.0%	0.0%	1.8%	0.0%	0.0%
5. Participant or Co-Lender in a Mortgage Loan Agreement							
(a) Recorded Investment	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0
b. Prior Year							
1. Recorded Investment (All)							
(a) Current	\$ 0	\$ 0	\$ 0	\$ 0	\$ 3,550,387,731	\$ 0	\$ 3,550,387,731
(b) 30-59 Days Past Due	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0
(c) 60-89 Days Past Due	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0
(d) 90-179 Days Past Due	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0
(e) 180+ Days Past Due	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0
2. Accruing Interest 90-179 Days Past Due							
(a) Recorded Investment	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0
(b) Interest Accrued	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0
3. Accruing Interest 180+ Days Past Due							
(a) Recorded Investment	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0
(b) Interest Accrued	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0
4. Interest Reduced							
(a) Recorded Investment	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0
(b) Number of Loans	0	0	0	0	0	0	0
(c) Percent Reduced	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%
5. Participant or Co-Lender in a Mortgage Loan Agreement							
(a) Recorded Investment	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0

- (5) Investment in Impaired Loans With or Without Allowance for Credit Losses and Impaired Loans Subject to a Participant or Co-Lender Mortgage Loan Agreement for which the Reporting Entity is Restricted from Unilaterally Foreclosing on the Mortgage Loan: NONE
- (6) Investment in Impaired Loans – Average Recorded Investment, Interest Income Recognized, Recorded Investment on Nonaccrual Status and Amount of Interest Income Recognized Using a Cash-Basis Method of Accounting: NONE
- (7) Allowances for Credit Losses: N/A
- (8) Mortgage Loans Derecognized as a Result of Foreclosure: NONE
- (9) Policy for Recognizing Interest Income on Impaired Loans
The company accrues interest income on impaired loans to the extent it is deemed collectible and the loan continues to perform under its original or restructured contractual terms. Interest income on non-performing loans is generally recognized upon receipt.

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.

NOTES TO FINANCIAL STATEMENTS

- (2) Securities with Recognized Other-Than-Temporary Impairment
NONE
- (3) Recognized OTTI Securities
N/A
- (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	\$ (302,277)
	2. 12 Months or Longer	\$ (1,563,489)
b. The aggregate related fair value of securities with unrealized losses:	1. Less than 12 Months	\$ 28,793,531
	2. 12 Months or Longer	\$ 27,090,645

- (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
NONE

K. Low-Income Housing Tax Credits (LIHTC)

- (1) Number of Remaining Years of Unexpired Tax Credits and Holding Period for LIHTC Investments
The remaining holding periods vary for these investments with the longest being 10 years and the Company anticipates full absorption of all LIHTC credits. The required holding period is 15 years.
- (2) Amount of LIHTC and Other Tax Benefits Recognized
The Company recognized \$21,051,297 in tax credits and \$2,520,959 of other tax benefits in 2021. The Company recognized \$23,463,088 in tax credits and \$2,658,856 in other tax benefits in 2020.
- (3) Balance of Investment Recognized
In 2021, a balance of \$67,143,482 is recognized in the statement of financial position. The prior year amount reflected in the statement of financial position is \$90,021,381.
- (4) Regulatory Reviews
The LIHTC properties are not subject to any regulatory reviews.
- (5) LIHTC investments which Exceed 10% of Total Admitted Assets
The Company investments in LIHTC do not exceed 10% of the total admitted assets.
- (6) Recognized Impairment
The Company did not recognize any impairments or write-downs during 2021 or 2020 on LIHTC investments.
- (7) Amount and Nature of Write-Downs or Reclassifications
There were no write-downs or reclassifications made during the year due to the forfeiture or ineligibility of tax credits.

NOTES TO FINANCIAL STATEMENTS

L. Restricted Assets

(1) Restricted Assets (Including Pledged)

Restricted Asset Category	Gross (Admitted & Nonadmitted) Restricted					6 Total From Prior Year	7 Increase/ (Decrease) (5 minus 6)
	Current Year						
	1 Total General Account (G/A)	2 G/A Supporting S/A Activity (a)	3 Total Separate Account (S/A) Restricted Assets	4 S/A Assets Supporting G/A Activity (b)	5 Total (1 plus 3)		
a. Subject to contractual obligation for which liability is not shown	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0
b. Collateral held under security lending arrangements	0	0	0	0	0	0	0
c. Subject to repurchase agreements	0	0	0	0	0	0	0
d. Subject to reverse repurchase agreements	0	0	0	0	0	0	0
e. Subject to dollar repurchase agreements	0	0	0	0	0	0	0
f. Subject to dollar reverse repurchase agreements	0	0	0	0	0	0	0
g. Placed under option contracts	0	0	0	0	0	0	0
h. Letter stock or securities restricted as to sale – excluding FHLB capital stock	0	0	0	0	0	0	0
i. FHLB capital stock	73,887,500	0	0	0	73,887,500	79,166,100	(5,278,600)
j. On deposit with states	3,349,922	0	0	0	3,349,922	2,741,815	608,107
k. On deposit with other regulatory bodies	0	0	0	0	0	0	0
l. Pledged as collateral to FHLB (including assets backing funding agreements)	2,785,597,414	0	0	0	2,785,597,414	2,663,895,919	121,701,495
m. Pledged as collateral not captured in other categories	139,795,181	0	0	0	139,795,181	142,480,841	(2,685,660)
n. Other restricted assets	480,977,243	0	0	0	480,977,243	526,333,825	(45,356,582)
o. Total Restricted Assets	\$ 3,483,607,260	\$ 0	\$ 0	\$ 0	\$ 3,483,607,260	\$ 3,414,618,500	\$ 68,988,760

Restricted Asset Category	Current Year			
	8 Total Nonadmitted Restricted	9 Total Admitted Restricted (5 minus 8)	Percentage	
			10 Gross (Admitted & Nonadmitted) Restricted to Total Assets (c)	11 Admitted Restricted to Total Admitted Assets (d)
a. Subject to contractual obligation for which liability is not shown	\$ 0	\$ 0	0.0%	0.0%
b. Collateral held under security lending arrangements	0	0	0.0%	0.0%
c. Subject to repurchase agreements	0	0	0.0%	0.0%
d. Subject to reverse repurchase agreements	0	0	0.0%	0.0%
e. Subject to dollar repurchase agreements	0	0	0.0%	0.0%
f. Subject to dollar reverse repurchase agreements	0	0	0.0%	0.0%
g. Placed under option contracts	0	0	0.0%	0.0%
h. Letter stock or securities restricted as to sale – excluding FHLB capital stock	0	0	0.0%	0.0%
i. FHLB capital stock	0	73,887,500	0.3%	0.3%
j. On deposit with states	0	3,349,922	0.0%	0.0%
k. On deposit with other regulatory bodies	0	0	0.0%	0.0%
l. Pledged as collateral to FHLB (including assets backing funding agreements)	0	2,785,597,414	10.1%	10.1%
m. Pledged as collateral not captured in other categories	0	139,795,181	0.5%	0.5%
n. Other restricted assets	0	480,977,243	1.7%	1.7%
o. Total Restricted Assets	\$ 0	\$ 3,483,607,260	12.6%	12.7%

- (a) Subset of column 1
- (b) Subset of column 3
- (c) Column 5 divided by Asset Page, Column 1, Line 28
- (d) Column 9 divided by Asset Page, Column 3, Line 28

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

Description of Assets	Gross (Admitted & Nonadmitted) Restricted					6 Total From Prior Year	7 Increase/ (Decrease) (5 minus 6)	8 Total Current Year Admitted Restricted	Percentage	
	Current Year								9 Gross (Admitted & Nonadmitted) Restricted to Total Assets	10 Admitted Restricted to Total Admitted Assets
	1 Total General Account (G/A)	2 G/A Supporting S/A Activity (a)	3 Total Separate Account (S/A) Restricted Assets	4 S/A Assets Supporting G/A Activity (b)	5 Total (1 plus 3)					
Pledged assets for coverage of a group annuity	\$ 124,952,720	\$ 0	\$ 0	\$ 0	\$ 124,952,720	\$ 123,457,709	\$ 1,495,011	\$ 124,952,720	0.5%	0.5%
Pledged assets for swaps	\$ 13,595,285	\$ 0	\$ 0	\$ 0	\$ 13,595,285	\$ 10,143,845	\$ 3,451,440	\$ 13,595,285	0.0%	0.0%
Pledged assets for futures	\$ 1,247,176	\$ 0	\$ 0	\$ 0	\$ 1,247,176	\$ 8,879,287	\$ (7,632,111)	\$ 1,247,176	0.0%	0.0%
Total (c)	\$ 139,795,181	\$ 0	\$ 0	\$ 0	\$ 139,795,181	\$ 142,480,841	\$ (2,685,660)	\$ 139,795,181	0.5%	0.5%

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

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

Description of Assets	Gross (Admitted & Nonadmitted) Restricted					6 Total From Prior Year	7 Increase/ (Decrease) (5 minus 6)	8 Total Current Year Admitted Restricted	Percentage	
	Current Year								9 Gross (Admitted & Nonadmitted) Restricted to Total Assets	10 Admitted Restricted to Total Admitted Assets
	1 Total General Account (G/A)	2 G/A Supporting S/A Activity (a)	3 Total Separate Account (S/A) Restricted Assets	4 S/A Assets Supporting G/A Activity (b)	5 Total (1 plus 3)					
Collateral pledged for counterparties with derivative exposure	\$ 480,977,243	\$ 0	\$ 0	\$ 0	\$ 480,977,243	\$ 526,333,825	\$ (45,356,582)	\$ 480,977,243	1.7%	1.7%
Total (c)	\$ 480,977,243	\$ 0	\$ 0	\$ 0	\$ 480,977,243	\$ 526,333,825	\$ (45,356,582)	\$ 480,977,243	1.7%	1.7%

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

NOTES TO FINANCIAL STATEMENTS

(c) Total Line for Columns 1 through 7 should equal 5L(1)n Columns 1 through 7 respectively and Total Line for Columns 8 through 10 should equal 5L(1)n Columns 9 through 11 respectively.

(4) Collateral Received and Reflected as Assets Within the Reporting Entity's Financial Statements - N/A

M. Working Capital Finance Investments

NONE

N. Offsetting and Netting of Assets and Liabilities

NONE

O. 5GI Securities

NONE

P. Short Sales

NONE

Q. Prepayment Penalty and Acceleration Fees

	General Account	Separate Accounts
(1) Number of CUSIPs	68	0
(2) Aggregate Amount of Investment Income	\$ 23,138,886	\$ 0

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

Asset Type	Percent Share
(1) Cash	99.0%
(2) Cash Equivalents	0.0%
(3) Short-Term Investments	1.0%
(4) Total	0.0%

Note 6 – Joint Ventures, Partnerships and Limited Liability Companies

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

The Company has no investments in Joint Ventures, Partnerships or Limited Liability Companies that exceed 10% of its admitted assets.

B. Investments in Impaired Joint Ventures, Partnerships and Limited Liability Companies

The Company recognized an impairment write down of \$2.6 million and \$9.2 million in 2021 and 2020, respectively.

Note 7 – Investment Income

A. The bases, by category of investment income, for excluding (nonadmitting) any investment income due and accrued:

Due and accrued income is excluded from investment income when collection of interest is uncertain.

B. The total amount excluded:

\$0

Note 8 – Derivative Instruments

A. Derivatives Under SSAP No. 86 – Derivatives

(1) Market Risk, Credit Risk and Cash Requirements

The Company may purchase or sell various derivative instruments, including equity options, total return swaps, forwards and futures based on the S&P 500, MSCI Emerging Markets, Russell 2000 and other indices in order to hedge its obligation with respect to indexed products. These derivative instruments generally cost 5% or less of the indexed liabilities at the time they are purchased, are authorized under state law, and are purchased from counterparties that conform to the Company's policies and guidelines regarding derivative instruments. The standard option position involves contracts of duration one year or less and, except for dynamic portfolio balancing (which is limited), are held to maturity. If the related index decreases, options purchased expire worthless, and any future contracts will be settled at a loss.

These instruments are marked to market daily and may produce exposure in excess of internal counterparty limits established by the Insurance Companies' investment policy. The Company requires the counterparties to post collateral on its behalf to correct any overage stemming from either trading activity or market movements. The Company receives cash, cash equivalents and securities as collateral for any excess exposure and records the collateral received as a liability. The Company is required, in certain instances, to post collateral in order to purchase option, futures, or swap contracts. The amount of collateral that may be required for future or swap trading is determined by the exchange on which it is traded. The amount of collateral that is required for option trading is dependent on the counterparty.

The Company is exposed to credit-related losses in the event of nonperformance by counterparties to over the counter ("OTC") derivatives, which are bilateral contracts between two counterparties. The Company manages credit risk by dealing with creditworthy counterparties, establishing risk control limits, obtaining collateral from all counterparties and evaluating the financial stability of each counterparty before entering into each

NOTES TO FINANCIAL STATEMENTS

agreement and throughout the period that the financial instrument is owned. The Company's exchange-traded futures are transacted through regulated exchanges and variation margin is settled on a daily basis. Therefore, the Company has minimal exposure to credit-related losses in the event of nonperformance by counterparties.

The Company enters into interest rate swaps to reduce market risks from changes in interest rates. The Company designates interest rate swaps as fair value hedges when they have met the requirements to be deemed fair value hedges. These swaps are primarily pay-fixed for receive-floating interest rate swaps designed to mitigate the changes in fair value of certain fixed rate instruments due to changes in interest rates.

Note 9 – Income Taxes**A. Deferred Tax Assets/(Liabilities)****1. Components of Net Deferred Tax Asset/(Liability)**

	2021			2020			Change		
	1 Ordinary	2 Capital	3 (Col 1+2) Total	4 Ordinary	5 Capital	6 (Col 4+5) Total	7 (Col 1-4) Ordinary	8 (Col 2-5) Capital	9 (Col 7+8) Total
a. Gross deferred tax assets	\$258,956,264	\$ 14,490,959	\$273,447,223	\$235,804,291	\$ 14,332,600	\$250,136,891	\$ 23,151,973	\$ 158,359	\$ 23,310,332
b. Statutory valuation allowance adjustment	0	0	0	0	0	0	0	0	0
c. Adjusted gross deferred tax assets (1a-1b)	\$258,956,264	\$ 14,490,959	\$273,447,223	\$235,804,291	\$ 14,332,600	\$250,136,891	\$ 23,151,973	\$ 158,359	\$ 23,310,332
d. Deferred tax assets nonadmitted	37,414,078	0	37,414,078	65,439,274	0	65,439,274	(28,025,196)	0	(28,025,196)
e. Subtotal net admitted deferred tax asset (1c-1d)	\$221,542,186	\$ 14,490,959	\$236,033,145	\$170,365,017	\$ 14,332,600	\$184,697,617	\$ 51,177,169	\$ 158,359	\$ 51,335,528
f. Deferred tax liabilities	55,570,472	97,603,685	153,174,157	63,308,067	38,355,572	101,663,639	(7,737,595)	59,248,113	51,510,518
g. Net admitted deferred tax assets/(net deferred tax liability) (1e-1f)	\$165,971,714	\$(83,112,726)	\$ 82,858,988	\$107,056,950	\$(24,022,972)	\$ 83,033,978	\$ 58,914,764	\$(59,089,754)	\$ (174,990)

2. Admission Calculation Components SSAP No. 101

	2021			2020			Change		
	1 Ordinary	2 Capital	3 (Col 1+2) Total	4 Ordinary	5 Capital	6 (Col 4+5) Total	7 (Col 1-4) Ordinary	8 (Col 2-5) Capital	9 (Col 7+8) Total
a. Federal income taxes paid in prior years recoverable through loss carrybacks	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0
b. Adjusted gross deferred tax assets expected to be realized (excluding the amount of deferred tax assets from 2(a) above) after application of the threshold limitation. (The lesser of 2(b)1 and 2(b)2 below:	77,759,026	5,099,962	82,858,988	77,152,564	5,881,414	83,033,978	606,462	(781,452)	(174,990)
Adjusted gross deferred tax assets expected to be realized following the balance sheet date	77,759,026	5,099,962	82,858,988	77,152,564	5,881,414	83,033,978	606,462	(781,452)	(174,990)
Adjusted gross deferred tax assets allowed per limitation threshold			283,660,798			236,459,511			47,201,287
c. Adjusted gross deferred tax assets (excluding the amount of deferred tax assets from 2(a) and 2(b) above) offset by gross deferred tax liabilities	143,783,160	9,390,997	153,174,157	93,212,453	8,451,186	101,663,639	50,570,707	939,811	51,510,518
d. Deferred tax assets admitted as the result of application of SSAP No. 101. Total (2(a)+2(b)+2(c)	\$221,542,186	\$ 14,490,959	\$236,033,145	\$170,365,017	\$ 14,332,600	\$184,697,617	\$ 51,177,169	\$ 158,359	\$ 51,335,528

NOTES TO FINANCIAL STATEMENTS

3. Other Admissibility Criteria

	2021	2020
a. Ratio percentage used to determine recovery period and threshold limitation amount	15.0%	15.0%
b. Amount of adjusted capital and surplus used to determine recovery period and threshold limitation in 2(b)2 above	\$ 2,275,902,856	\$ 1,805,441,078

4. Impact of Tax Planning Strategies

(a) Determination of adjusted gross deferred tax assets and net admitted deferred tax assets, by tax character as a percentage.

	2021		2020		Change	
	1 Ordinary	2 Capital	3 Ordinary	4 Capital	5 (Col. 1-3) Ordinary	6 (Col. 2-4) Capital
1. Adjusted gross DTAs amount from Note 9A1(c)	\$ 258,956,264	\$ 14,490,959	\$ 235,804,291	\$ 14,332,600	\$ 23,151,973	\$ 158,359
2. Percentage of adjusted gross DTAs by tax character attributable to the impact of tax planning strategies	0.0%	100.0%	0.0%	100.0%	0.0%	0.0%
3. Net Admitted Adjusted Gross DTAs amount from Note 9A1(e)	\$ 221,542,186	\$ 14,490,959	\$ 170,365,017	\$ 14,332,600	\$ 51,177,169	\$ 158,359
4. Percentage of net admitted adjusted gross DTAs by tax character admitted because of the impact of tax planning strategies	0.0%	35.0%	0.0%	41.0%	0.0%	(6.0)%

(b) Does the company's tax planning strategies include the use of reinsurance? NO

B. Deferred Tax Liabilities Not Recognized - NONE

C. Current and Deferred Income Taxes

1. Current Income Tax

	1 2021	2 2020	3 (Col 1-2) Change
a. Federal	\$ 57,329,974	\$ 28,734,234	\$ 28,595,740
b. Foreign	0	0	0
c. Subtotal	57,329,974	28,734,234	28,595,740
d. Federal income tax on net capital gains	13,094,967	6,766,862	6,328,105
e. Utilization of capital loss carry-forwards	0	0	0
f. Other	(21,051,297)	(23,463,088)	2,411,791
g. Federal and Foreign income taxes incurred	\$ 49,373,644	\$ 12,038,008	\$ 37,335,636

2. Deferred Tax Assets

	1 2021	2 2020	3 (Col 1-2) Change
a. Ordinary:			
1. Discounting of unpaid losses	\$ 0	\$ 0	\$ 0
2. Unearned premium reserve	0	0	0
3. Policyholder reserves	119,028,908	123,242,964	(4,214,056)
4. Investments	0	0	0
5. Deferred acquisition costs	122,770,125	94,806,691	27,963,434
6. Policyholder dividends accrual	0	0	0
7. Fixed assets	0	0	0
8. Compensation and benefits accrual	0	0	0
9. Pension accrual	0	0	0
10. Receivables - nonadmitted	15,936,363	15,909,062	27,301
11. Net operating loss carry-forward	0	0	0
12. Tax credit carry-forward	0	0	0
13. Other (items <=5% and >5% of total ordinary tax assets)	1,220,868	1,845,574	(624,706)
Other (items listed individually >5% of total ordinary tax assets)			0
99. Subtotal	\$ 258,956,264	\$ 235,804,291	\$ 23,151,973
b. Statutory valuation allowance adjustment	0	0	0
c. Nonadmitted	37,414,078	65,439,274	(28,025,196)
d. Admitted ordinary deferred tax assets (2a99-2b-2c)	\$ 221,542,186	\$ 170,365,017	\$ 51,177,169
e. Capital:			

NOTES TO FINANCIAL STATEMENTS

1. Investments	14,490,959	14,332,600	158,359
2. Net capital loss carry-forward	0	0	0
3. Real estate	0	0	0
4. Other (items <=5% and >5% of total capital tax assets)	0	0	0
Other (items listed individually >5% of total capital tax assets)			0
99. Subtotal	\$ 14,490,959	\$ 14,332,600	\$ 158,359
f. Statutory valuation allowance adjustment	0	0	0
g. Nonadmitted	0	0	0
h. Admitted capital deferred tax assets (2e99-2f-2g)	14,490,959	14,332,600	158,359
i. Admitted deferred tax assets (2d+2h)	\$ 236,033,145	\$ 184,697,617	\$ 51,335,528

3. Deferred Tax Liabilities

	1 2021	2 2020	3 (Col 1-2) Change
a. Ordinary:			
1. Investments	\$ 11,641,142	\$ 10,566,528	\$ 1,074,614
2. Fixed assets	0	0	0
3. Deferred and uncollected premium	6,087,915	5,629,244	458,671
4. Policyholder reserves	37,828,060	47,094,516	(9,266,456)
5. Other (items <=5% and >5% of total ordinary tax liabilities)	13,355	17,779	(4,424)
Other (items listed individually >5% of total ordinary tax liabilities)			0
99. Subtotal	\$ 55,570,472	\$ 63,308,067	\$ (7,737,595)
b. Capital:			
1. Investments	\$ 97,603,685	\$ 38,355,572	\$ 59,248,113
2. Real estate	0	0	0
3. Other (Items <=5% and >5% of total capital tax liabilities)	0	0	0
Other (items listed individually >5% of total capital tax liabilities)			0
99. Subtotal	\$ 97,603,685	\$ 38,355,572	\$ 59,248,113
c. Deferred tax liabilities (3a99+3b99)	\$ 153,174,157	\$ 101,663,639	\$ 51,510,518
4. Net Deferred Tax Assets (2i – 3c)	\$ 82,858,988	\$ 83,033,978	\$ (174,990)

D. Reconciliation of Federal Income Tax Rate to Actual Effective Rate Among the more significant book to tax adjustments were the following:

	Amount	Effective Tax Rate (%)
Permanent Differences:		
Provision computed at statutory rate	\$ 76,588,367	21.0%
Proration of tax exempt investment income		%
Amortization of interest maintenance reserve	(1,486,000)	(0.4)%
Tax exempt interest		%
Dividends received deduction	(397,449)	(0.1)%
Corporate owned life insurance	(4,288,849)	(1.2)%
Disallowed travel and entertainment	2,322	0%
Lobbying expenses disallowed		%
Other permanent differences	(6,611,742)	(1.8)%
Change in nonadmitted assets		%
Statutory valuation allowance adjustment	0	0%
Accrual adjustment	1,182,748	0.3%
Other	(21,051,297)	(5.8)%
Totals	\$ 43,938,100	12.0%
Federal and foreign income taxes incurred	36,278,677	9.9%
Realized capital gains (losses) tax	13,094,967	3.6%
Change in net deferred income taxes	(5,435,544)	(1.5)%
Total statutory income taxes	\$ 43,938,100	12.0%

E. Operating Loss Carry Forwards and Income Taxes Available for Recoupment

- The amounts, origination dates and expiration dates of operating loss and tax credit carry forwards available for tax purposes: NONE
- The following is income tax expense for current year and proceeding years that is available for recoupment in the event of future net losses: NONE
- The Company's aggregate amount of deposits admitted under Section 6603 of the Internal Revenue Service Code: NONE

F. Consolidated Federal Income Tax Return

- The Company's federal income tax return is consolidated with the following entities:
National Life Insurance Company, Catamount Reinsurance Company, Longhorn Reinsurance Company, National Life Holding Company, NLV Financial Corp., Sentinel Asset Management, Inc., and Equity Services, Inc.

NOTES TO FINANCIAL STATEMENTS

2. The manner in which the Board of Directors sets forth for allocating the consolidated federal income tax:
The method of allocation for federal income tax expense between the companies is pursuant to a written agreement. Allocation is based upon separate return calculations with current credit for net losses. Intercompany tax balances are settled quarterly.

G. Federal or Foreign Federal Income Tax Loss Contingencies:

The Company does not have any tax loss contingencies for which it is reasonably possible that the total liability will significantly increase within twelve months of the reporting date.

H. Repatriation Transition Tax (RTT) - RTT owed under the TCJA - N/A

I. Alternative Minimum Tax Credit - N/A

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

A. Nature of the Relationship Involved

The Company is a wholly-owned subsidiary of National Life Insurance Company ("NLIC"), a Vermont domiciled life insurance company.

Longhorn Reinsurance Company ("Longhorn") commenced business on August 17, 2016 as a special purpose financial insurance company domiciled and licensed in the state of Vermont. Effective October 1, 2016 the Company entered into a coinsurance with funds withheld agreement with Longhorn to reinsure certain in-force indexed universal life insurance policies issued by the Company. As a result of this transaction, the Company recognized a ceding commission, a portion of which was recorded in net income and the other portion as an increase to surplus, which will be recognized as income on a net of tax basis as earnings emerge from the reinsured business, in accordance with Appendix-791. All outstanding stock issued by Longhorn is owned by NLV Financial Corporation ("NLVF"). At formation, Longhorn issued 5,000,000 shares of common stock at \$1 par value per share to NLIC in exchange for cash. NLIC paid an additional \$17 million in cash to Longhorn, which was recorded as gross paid in and contributed surplus. During 2019 ownership of Longhorn was transferred as a dividend from NLIC to NLVF.

On March 6, 2015, National Life Distribution, LLC ("NLD") was organized as a Vermont domestic limited liability company. The Company is the sole member of the LLC and paid cash of \$100,000 on June 5, 2015 as a capital contribution. NLD serves as a master agency for National Life Group's field force operations. The Company incurs commission expenses based on applicable product commission schedules agreed to with NLD. In 2021 and 2020, the Company received a dividend from NLD for \$57.2 million and \$67.7 million, respectively.

Catamount Reinsurance Company ("Catamount") was incorporated on August 5, 2015 as a subsidiary of NLIC. Catamount is an insurance affiliate of the Company; all outstanding shares of Catamount's common stock are directly owned by NLV Financial Corp ("NLVF"). During 2016, ownership of Catamount was transferred as a dividend from NLIC to NLVF.

B. Transactions

In 2020, there was a capital contribution of \$45.5 million, comprised of \$8.0 million cash and a partnership investment with a fair value of \$37.5 million, from National Life to LSW.

See Schedule Y for more detail.

C. Transactions with Related Parties who are not Reported on Schedule Y
NONE

D. Amounts Due From or To Related Parties

All intercompany transactions are settled on a current basis. Amounts payable or receivable at December 31 generally represent year end cost allocations, reinsurance transactions, and income taxes and are included in the Company's statement of assets, liabilities and capital and surplus. Net amounts payable to parent and affiliates at December 31, 2021 totaled \$0.4 million. Net amounts receivable at December 31, 2020 totaled \$16.5 million. See Note 10F for more information.

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

No guarantees or undertakings for the benefit of a subsidiary, parent or affiliate resulting in a material contingent exposure of the Company or any related party's assets or liabilities existed at December 31, 2021. See Note 14 for information regarding other contingencies.

F. Guarantees or Undertakings

The Company and its parent share common facilities and employees. Expenses are periodically allocated according to specified expense sharing agreements. Significant transactions are disclosed, as appropriate, on Schedule Y – Part 2.

G. Nature of the Control Relationship

All outstanding shares of the Company are owned by its parent NLIC, an insurance company domiciled in the State of Vermont.

H. Amount Deducted from the Value of Upstream Intermediate Entity or Ultimate Parent Owned

The Company does not own any shares of an upstream parent or affiliate.

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

The Company does not have any investments in a subsidiary or affiliated entity that exceeds 10% of the admitted assets of the insurer.

J. Investments in Impaired SCAs

The Company does not have any investments in an impaired subsidiary or affiliated entity.

K. Investment in Foreign Insurance Subsidiary

NONE

NOTES TO FINANCIAL STATEMENTS

L. Investment in Downstream Noninsurance Holding Company

The Company does not have any investments in a downstream noninsurance holding company.

M. All SCA Investments

The Company's investment in NLD is reflected in Other Invested Assets.

N. Investment in Insurance SCAs

The Company does not have any investments in an insurance SCA.

O. SCA or SSAP 48 Entity Loss Tracking

NONE

Note 11 – Debt

A. Debt Including Capital Notes

The Company did not have any debt covered by SSAP No. 15, Debt and Holding Company Obligations.

B. FHLB (Federal Home Loan Bank) Agreements

(1) Information on the Nature of the Agreement

The Company is a member of the Federal Home Loan Bank (FHLB) of 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

	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	62,099,000	62,099,000	0
(d) Excess Stock	4,788,500	4,788,500	0
(e) Aggregate Total (a+b+c+d)	\$ 73,887,500	\$ 73,887,500	\$ 0
(f) Actual or estimated borrowing capacity as determined by the insurer	4,185,109,369	XXX	XXX

2. Prior Year-End

	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

11B(2)a1(f) should be equal to or greater than 11B(4)a1(d).

11B(2)a2(f) should be equal to or greater than 11B(4)a2(d).

b. Membership Stock (Class A and B) Eligible for Redemption and Not Eligible for Redemption

Membership Stock	1 Current Year 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

11B(2)B1 current year total (column 1) should equal 11B(2)a1(a) total (column 1).

11B(2)B2 current year total (column 1) should equal 11B(2)a1(b) total (column 1).

NOTES TO FINANCIAL STATEMENTS

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

	1	2	3
	Fair Value	Carrying Value	Aggregate Total Borrowing
1. Current Year Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)	\$ 2,844,757,789	\$ 2,785,597,414	\$ 2,048,958,362
2. Current Year General Account Total Collateral Pledged	2,844,757,789	2,785,597,414	2,048,958,362
3. Current Year Separate Accounts Total Collateral Pledged	0	0	0
4. Prior Year-End Total General and Separate Accounts Total Collateral Pledged	\$ 2,778,794,212	\$ 2,663,895,919	\$ 2,048,217,362

11B(3)a1 (columns 1, 2 and 3) should be equal to or less than 11B(3)b1 (columns 1, 2 and 3, respectively).

11B(3)a2 (columns 1, 2 and 3) should be equal to or less than 11B(3)b2 (columns 1, 2 and 3, respectively).

11B(3)a3 (columns 1, 2 and 3) should be equal to or less than 11B(3)b3 (columns 1, 2 and 3, respectively).

11B(3)a4 (columns 1, 2 and 3) should be equal to or less than 11B(3)b4 (columns 1, 2 and 3, respectively).

b. Maximum Amount Pledged During Reporting Period

	1	2	3
	Fair Value	Carrying Value	Amount of Borrowed at Time of Maximum Collateral
1. Current Year Total General and Separate Accounts Maximum Collateral Pledged (Lines 2+3)	\$ 3,071,387,029	\$ 2,983,373,672	\$ 2,025,057,362
2. Current Year General Account Maximum Collateral Pledged	3,071,387,029	2,983,373,672	2,025,057,362
3. Current Year Separate Accounts Maximum Collateral Pledged	0	0	0
4. Prior Year-End Total General and Separate Accounts Maximum 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

	1	2	3	4
	Total 2 + 3	General Account	Separate Accounts	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-End

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

b. Maximum Amount During Reporting Period (Current Year)

	1	2	3
	Total 2 + 3	General Account	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

11B(4)b4 (columns 1, 2 and 3) should be equal to or greater than 11B(4)a1(d) (columns 1, 2 and 3, respectively).

c. FHLB – Prepayment Obligations

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

Note 12 – Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans

A. Defined Benefit Plan - NONE

B. Investment Policies and Strategies - N/A

NOTES TO FINANCIAL STATEMENTS

- C. Fair Value of Plan Assets - N/A
- D. Basis Used to Determine Expected Long-Term Rate-of-Return - N/A
- E. Defined Contribution Plans - See Note 12G
- F. 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's matching contribution for the plan was \$2.6 million and \$2.5 million for 2021 and 2020, respectively.

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. The Company's net expense for these plans was \$13.8 million and \$14.4 million for 2021 and 2020, respectively.

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 - NONE
- I. 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

- A. Number of Share and Par or State Value of Each Class

At December 31, 2021, the Company had 300,000 shares authorized and outstanding, \$10.00 par value per share.
- B. Dividend Rate, Liquidation Value and Redemption Schedule of Preferred Stock Issues

The Company has no preferred stock outstanding.
- C. Dividend Restrictions

The Company can pay dividends to NLIC up to the greater of (1) 10% of surplus as of the end of the previous calendar year or (2) the net gain from operations on a statutory basis for the previous calendar year. Any payment in excess of this amount would require the Company to give advance notice of the proposed dividend to the Commissioner of Insurance of the Texas Department of Insurance, who may disapprove its payment.
- D. Dates and Amounts of Dividends Paid

In 2021 and 2020, the Company paid no dividends.
- E. Profits that may be Paid as Ordinary Dividends to Stockholders

Within the limitations of (C) above, there are no restrictions placed on the portion of Company profits that may be paid as ordinary dividends to stockholders.
- F. Restrictions Placed on Unassigned Funds (Surplus)

There were no restrictions placed on the Company's surplus.
- G. Amount of Advances to Surplus not Repaid

The total amount of advances to surplus not repaid is \$-0-.
- H. Amount of Stock Held for Special Purposes

No stock is held for special purposes.
- I. Reasons for Changes in Balance of Special Surplus Funds from Prior Period

There were no changes in the balances of any special surplus funds.
- J. The Portion of Unassigned Funds (Surplus) Represented or Reduced by Unrealized Gains and Losses is: \$201,383,287.

NOTES TO FINANCIAL STATEMENTS

K. The Reporting Entity Issued the Following Surplus Debentures or Similar Obligations

1	2	3	4	5	6	7	8
Item Number	Date Issued	Interest Rate	Original Issue Amount of Note	Is Surplus Note Holder a Related Party? (Y/N)	Carrying Value of Note Prior Year	Carrying Value of Note Current Year	Unapproved Interest And/Or Principal
1	December 17, 2003	7.500	\$ 30,000,000	YES	\$ 30,000,000	\$ 30,000,000	\$ 881,250
XXX	XXX	XXX	\$ 30,000,000	XXX	\$ 30,000,000	\$ 30,000,000	\$ 881,250

1	9	10	11	12	13	14
Item Number	Current Year Interest Expense Recognized	Life-to-Date Interest Expense Recognized	Current Year Interest Offset Percentage (Not Including Amounts Paid to a 3rd Party Liquidity Provider)	Current Year Principal Paid	Life-to-Date Principal Paid	Date of Maturity
1	\$ 2,250,000	\$ 39,706,250	0.00	\$ 0	\$ 0	August 10, 2033
XXX	\$ 2,250,000	\$ 39,706,250	XXX	\$ 0	\$ 0	XXX

1	15	16	17	18	19
Item Number	Are Surplus Note Payments Contractually Linked? (Y/N)	Surplus Note Payments Subject to Administrative Offsetting Provisions? (Y/N)	Were Surplus Note Proceeds Used to Purchase an Asset Directly from the Holder of the Surplus Note? (Y/N)	Is Asset Insurer a Related Party (Y/N)	Type of Assets Received Upon Issuance
1	NO	NO	NO	YES	CASH
XXX	XXX	XXX	XXX	XXX	XXX

1	20	21	22
Item Number	Principal Amount of Assets Received Upon Issuance	Book/Adjusted Carrying Value of Assets	Is Liquidity Source a Related Part to the Surplus Note Issuer? (Y/N)
1	\$ 0	\$ 0	NO
XXX	\$ 0	\$ 0	XXX

The Company's outstanding surplus note is owned by its parent, NLIC.

L. The impact of any restatement due to prior quasi-reorganizations is as follows

There were no prior quasi-reorganizations.

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

The effective dates of all quasi-reorganizations in the prior 10 years are: N/A

Note 14 – Liabilities, Contingencies and Assessments

A. Contingent Commitments

- (1) Total SSAP No. 97, Investments in Subsidiary, Controlled, and Affiliated Entities, A Replacement of SSAP No. 88, and SSAP No. 48, Joint Ventures, Partnerships and Limited Liability Company contingent liabilities: \$452,243,498.
- (2) Detail of other contingent commitments
NONE
- (3) Guarantee Obligations
N/A

B. Assessments

- (1) Assessments Where Amount is Known or Unknown
The Company participates in the guaranty association of each state in which it conducts business. The amount of any assessment is based on various rates, established by the National Organization of Life and Health Insurance Guaranty Associations (NOLHGA). At December 31, 2021, LSW had accrued assessment charges of \$406,629 with expected payment over ten years. The Company has also recorded a related asset of \$237,274 for premium tax credits, which are expected to be realized through 2031.
- (2) Assessments

a.	Assets recognized from paid and accrued premium tax offsets and policy surcharges prior year-end	\$	511,983
b.	Decreases current year:		
			259,544
c.	Increases current year:		
			(15,165)
d.	Assets recognized from paid and accrued premium tax offsets and policy surcharges current year-end	\$	237,274

NOTES TO FINANCIAL STATEMENTS

- (3) Guaranty Fund Liabilities and Assets Related to Assessments from Insolvencies for Long-Term Care Contracts
N/A

C. Gain Contingencies

NONE

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

NONE

E. Joint and Several Liabilities

NONE

F. All Other Contingencies

The Company is subject, in the ordinary course of business, to claims, litigation, arbitration proceedings, and governmental examinations. Although the Company is not aware of any actions, proceedings or allegations that reasonably should give rise to a material adverse impact to the Company's financial position or liquidity, the outcome of any particular matter cannot be foreseen with certainty. It is the opinion of management that the ultimate resolution of these matters will not materially impact the Company's financial condition.

The Company is also involved in class action or putative class action litigation. On September 24, 2010, three individuals brought a putative class action against Life Insurance Company of the Southwest (LSW) concerning their purchases of indexed universal life insurance policies sold in California, before the U.S. District Court for the Central District of California and captioned Walker, et al. v. Life Ins. Co. of the Southwest. A jury and the District Court rendered judgments in favor of the Company on all claims then pending. On appeal, those judgments were upheld, though the Appellate Court revived other claims that previously had been dismissed by the District Court. On February 5, 2021, the parties filed a Stipulation and Agreement of Settlement with respect to all remaining claims. On June 8, 2021, the Court issued final approval of the settlement. As part of the settlement, the Company has agreed to pay certain cash relief, provide certain non-monetary relief, and pay attorneys' fees and costs to Plaintiffs' counsel. The Company has not conceded or admitted any wrongdoing or liability as part of the settlement and continues to deny each, any, and all allegations of wrongdoing, fault, liability, or damage whatsoever that have or could have been asserted by Plaintiffs.

On April 30, 2020, two individuals filed a Consolidated Class Action Complaint in a lawsuit pending in the U.S. District Court for the Northern District of California and captioned In re PFA Insurance Marketing Litigation. Plaintiffs bring claims against Premier Financial Alliance, Inc. (PFA), an independent marketing organization with which LSW does business, for alleged violations of the California Unfair Competition and Endless Chain Scheme Laws and New Jersey Consumer Fraud Act and allege that LSW should be held liable as a result of its business relationship with PFA. The Company strongly disputes these allegations and is contesting them vigorously. On November 3, 2021, the Court granted Plaintiffs' Motion for Class Certification in part and denied it in part. On November 17, 2021, LSW filed a Petition with the U.S. Court of Appeals for the Ninth Circuit requesting permission to appeal the District Court's order. That Petition is pending. On December 6, 2021, LSW filed a Motion for Summary Judgment asking the Court to enter judgment in LSW's favor on all of Plaintiffs' claims as a matter of law. A hearing is currently scheduled on that motion on February 22, 2022.

Note 15 – Leases

A. Lessee Operating Lease

(1) Lessee's Leasing Arrangements

a. Rental Expense

The Company is party to an amended lease agreement with Gaedeke Holding IX, LLC for its home office facilities. The expiration date of this agreement is August 31, 2029. In accordance with Statement of Statutory Accounting Principles (SSAP) No. 22, Leases, rent charges/incentives were recognized on a straight line basis over the term of the lease. The result is a rent obligation liability of \$1.3 million and an incentive liability of \$4.3 million as of December 31, 2021. Rent expenses incurred were \$2.7 million and \$2.1 million for the years ended 2021 and 2020, respectively.

(2) Leases with Initial or Remaining Noncancelable Lease Terms in Excess of One Year

The following is a schedule of future minimum rental payments for operating leases that have remaining non-cancelable terms in excess of one year pursuant to the amended lease as described above:

a. At December 31, 2020 the minimum aggregate rental commitments are as follows:

Year Ending December 31	Operating Leases
1. 2022	\$ 2,933,279
2. 2023	\$ 2,988,709
3. 2024	\$ 3,073,530
4. 2025	\$ 3,050,384
5. 2026	\$ 3,211,276
6. Total	\$ 15,257,178

(3) For Sale-Leaseback Transactions

a. Terms of the Sale-Leaseback Transactions

The Company is not involved in any material sales-leaseback transactions.

B. Lessor Leases

Leasing is not a significant part of the lessor's business activities in terms of revenue, net income or assets.

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

1. The table below summarizes the face amount of the Company's financial instruments with off-balance sheet risk:

NOTES TO FINANCIAL STATEMENTS

	Assets		Liabilities	
	2021	2020	2021	2020
a. Swaps	\$ 203,520,000	\$ 235,954,300	\$ 0	\$ 0
b. Futures	1,665,475	3,186,437	7,613,600	0
c. Options	0	0	0	0
d. Total	\$ 205,185,475	\$ 239,140,737	\$ 7,613,600	\$ 0

See Schedule DB for additional detail.

2. Nature and Terms of Off-Balance Sheet Risk

The Company purchases exchange-traded futures on various indexes including the S&P 500. If the referenced index decreases, any futures contracts will be settled at a loss. See Note 8 for additional information concerning market risk and cash requirements.

The Company has entered into pay-fixed, receive-floating interest rate swaps designed to mitigate the changes in fair value of certain fixed rate instruments due to changes in interest rates.

3. Amount of Loss if any Party to the Financial Instrument Failed

The Company's exchange-traded futures are transacted through regulated exchanges and variation margin is settled on a daily basis. Therefore, the Company has minimal exposure to credit-related losses in the event of nonperformance by counterparties.

The Company is exposed to credit-related losses in the event of nonperformance by counterparties to over the counter ("OTC") swap contracts, which are bilateral contracts between two counterparties. Losses would be limited to the carrying value of the swap positions, less any net collateral held that has been obtained from the relevant counterparty.

4. Collateral or Other Security Required to Support Financial Instrument

The Company is required, in certain instances, to post collateral in order to purchase futures contracts. The amount of collateral that may be required for futures trading is determined by the exchange on which it is traded.

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

A. Transfers of Receivables Reported as Sales - N/A

B. Transfer and Servicing of Financial Assets - N/A

C. Wash Sales - NONE

Note 18 – Gain or Loss to the Reporting Entity from Uninsured Plans and the Uninsured 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					
Bonds	\$ 0	\$ 36,821,308	\$ 0	\$ 0	\$ 36,821,308
Common Stock	\$ 3,586,963	\$ 0	\$ 73,887,500	\$ 2,945,085	\$ 80,419,548
Derivatives	\$ 1,247,176	\$ 1,915,132,881	\$ 0	\$ 0	\$ 1,916,380,057
Other Invested Assets	\$ 0	\$ 0	\$ 0	\$ 1,069,586,886	\$ 1,069,586,886
Cash, Cash Equivalents & Short Term	\$ 27,889,295	\$ 351,852	\$ 0	\$ 0	\$ 28,241,147
Total	\$ 32,723,434	\$ 1,952,306,041	\$ 73,887,500	\$ 1,072,531,971	\$ 3,131,448,946
Liabilities at Fair Value					
Derivatives	\$ 0	\$ 1,351,568,859	\$ 0	\$ 0	\$ 1,351,568,859
Total	\$ 0	\$ 1,351,568,859	\$ 0	\$ 0	\$ 1,351,568,859

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

Description	Beginning Balance at 1/1/2021	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 at 12/31/2021
a. Assets										
Common Stock	\$ 79,166,100	\$ 0	\$ 0	\$ 0	\$ 0	\$ 1,870,400	\$ 0	\$ (7,149,000)	\$ 0	\$ 73,887,500
Total	\$ 79,166,100	\$ 0	\$ 0	\$ 0	\$ 0	\$ 1,870,400	\$ 0	\$ (7,149,000)	\$ 0	\$ 73,887,500
b. Liabilities										
	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0
Total	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0

NOTES TO FINANCIAL STATEMENTS

(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 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	\$ 20,284,704,661	\$ 18,660,390,755	\$ 6,151,633	\$ 19,996,960,865	\$ 281,592,163	\$ 0	\$ 0
Preferred stock	\$ 15,704,615	\$ 15,399,000	\$ 0	\$ 15,704,615	\$ 0	\$ 0	\$ 0
Common stock	\$ 80,419,549	\$ 80,419,549	\$ 3,586,963	\$ 0	\$ 73,887,500	\$ 2,945,085	\$ 0
Mortgage loans	\$4,582,851,801	\$4,474,007,366	\$ 0	\$ 0	\$4,582,851,801	\$ 0	\$ 0
Cash, cash equivalents & short-term investments	\$ 28,241,147	\$ 28,241,147	\$ 27,889,295	\$ 351,852	\$ 0	\$ 0	\$ 0
Derivative asset	\$1,916,380,058	\$1,916,380,058	\$ 1,247,176	\$1,915,132,881	\$ 0	\$ 0	\$ 0
Surplus notes	\$ 126,976,362	\$ 96,005,102	\$ 0	\$ 126,976,362	\$ 0	\$ 0	\$ 0
Other invested assets	\$1,136,830,367	\$1,136,830,367	\$ 0	\$ 0	\$ 0	\$1,069,586,886	\$ 67,243,483
Derivative liability	\$1,351,568,859	\$1,351,568,859	\$ 0	\$1,351,568,859	\$ 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	\$ 67,243,483	0.0		A - 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 December 31, 2021	Unfunded Commitments as of December 31, 2021	Redemption Frequency (if currently eligible)	Redemption Notice Period
Common Stocks	2,945,085	0	Not applicable	Not applicable
Other Invested Assets	1,069,586,886	452,243,498	Not applicable	Not applicable

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

Note 21 – Other ItemsA. Unusual or Infrequent Items
NONEB. Troubled Debt Restructuring Debtors
NONE

C. Other Disclosures

The following amounts were not represented in the financial statements as of December 31, 2021 as they represent segregated funds held for others: Cash and securities collateral of \$481 million pledged from counterparties for derivative exposure, this is a decrease of \$45.4 million from prior year.

NOTES TO FINANCIAL STATEMENTS

- D. Business Interruption Insurance Recoveries
NONE
- E. State Transferable and Non-Transferable Tax Credits - NONE
- F. Subprime Mortgage Related Risk Exposure - NONE
- G. Retained Assets

(1) Description of How Accounts are Structured and Reporting

The reserve asset program for the Company is reported as a liability on the financial statements. In the event of a death claim, clients have numerous settlement options to choose. If they do not choose a settlement option, the default is a reserve asset account only in states where it's permitted. Once a client has elected a reserve asset account, the account is opened with a third party vendor and the withdrawals are funded through an unaffiliated financial institution. The client receives a check book, statement and information regarding the new account. Interest is credited to each account monthly, there is only one interest rate for the program. The Company pays the administrative fees associated with the accounts but the clients may be assessed the following transaction fees should they occur:

\$10.00- Insufficient Funds

\$12.00- Stop Payment orders

\$2.00- Draft Copies or special statements

(2) Retained Assets In Force

	In Force		In Force	
	As of End of Current Year		As of End of Prior Year	
	Number	Balance	Number	Balance
a. Up to and including 12 months	12	\$ 1,494,868	16	\$ 1,517,006
b. 13 to 24 months	11	1,336,198	7	403,789
c. 25 to 36 months	5	307,083	8	609,326
d. 37 to 48 months	8	426,539	8	335,285
e. 49 to 60 months	6	228,293	9	554,068
f. Over 60 months	118	3,103,199	155	3,822,965
g. Total	160	\$ 6,896,180	203	\$ 7,242,439

(3) Segregation Between Individual and Group Contracts

	Individual		Group	
	Number	Balance/Amount	Number	Balance/Amount
a. Number/balance of retained asset account at the beginning of the year	203	\$ 7,242,439	0	\$ 0
b. Number/amount of retained asset accounts issued/added during the year	11	2,279,330	0	0
c. Investment earnings credited to retained asset accounts during the year	N/A	56,918	N/A	0
d. Fees and other charges assessed to retained asset accounts during the year	N/A	0	N/A	0
e. Number/amount of retained asset accounts transferred to state unclaimed property funds during the year	0	0	0	0
f. Number/amount of retained asset accounts closed/withdrawn during the year	54	2,682,507	0	0
g. Number balance of retained asset accounts at the end of the year g=a+b+c-d-e-f	160	\$ 6,896,180	0	\$ 0

- H. Insurance-Linked Securities (ILS) Contracts - N/A

- I. The Amount that Could be Realized on Life Insurance Where the Reporting Entity is Owner and Beneficiary or has Otherwise Obtained Rights to Control the Policy

	Amount	Percent
(1) Amount of Admitted Balance that Could Be Realized from an Investment Vehicle	\$ 230,389,629	
(2) Percentage Bonds		11.000%
(3) Percentage Stocks		0.000%
(4) Percentage Mortgage Loans		0.000%
(5) Percentage Real Estate		0.000%
(6) Percentage Cash and Short-Term Investments		20.000%
(7) Percentage Derivatives		0.000%
(8) Percentage Other Invested Assets		69.000%

NOTES TO FINANCIAL STATEMENTS**Note 22 – Events Subsequent**

Subsequent events have been considered through December 31, 2021 for the statutory statement issued on February 25, 2022.

Note 23 – Reinsurance

A. Ceded Reinsurance Report

Section 1 – General Interrogatories

- (1) Are any of the reinsurers listed in Schedule S as non-affiliated, owned in excess of 10% or controlled, either directly or indirectly, by the company or by any representative, officer, trustee, or director of the company? Yes [] No [X]
If yes, give full details.

- (2) Have any policies issued by the company been reinsured with a company chartered in a country other than the United States (excluding U.S. Branches of such companies) that is owned in excess of 10% or controlled directly or indirectly by an insured, a beneficiary, a creditor or any other person not primarily engaged in the insurance business? Yes [] No [X]
If yes, give full details.

Section 2 – Ceded Reinsurance Report – Part A

- (1) Does the company have any reinsurance agreements in effect under which the reinsurer may unilaterally cancel any reinsurance for reasons other than for nonpayment of premium or other similar credits? Yes [] No [X]
a. If yes, what is the estimated amount of the aggregate reduction in surplus of a unilateral cancellation by the reinsurer as of the date of this statement, for those agreements in which cancellation results in a net obligation of the reporting entity to the reinsurer, and for which such obligation is not presently accrued? Where necessary, the reporting entity may consider the current or anticipated experience of the business reinsured in making this estimate. \$ N/A
b. What is the total amount of reinsurance credits taken, whether as an asset or as a reduction of liability, for these agreements in this statement? \$ N/A
- (2) Does the reporting entity have any reinsurance agreements in effect such that the amount of losses paid or accrued through the statement date may result in a payment to the reinsurer of amounts that, in aggregate and allowing for offset of mutual credits from other reinsurance agreements with the same reinsurer, exceed the total direct premium collected under the reinsured policies? Yes [] No [X]
If yes, give full details.

Section 3 – Ceded Reinsurance Report – Part B

- (1) What is the estimated amount of the aggregate reduction in surplus, (for agreements other than those under which the reinsurer may unilaterally cancel for reasons other than for nonpayment of premium or other similar credits that are reflected in Section 2 above) of termination of ALL reinsurance agreements, by either party, as of the date of this statement? Where necessary, the company may consider the current or anticipated experience of the business reinsured in making this estimate. \$91.7M
- (2) Have any new agreements been executed or existing agreements amended, since January 1 of the year of this statement, to include policies or contracts that were in force or which had existing reserves established by the company as of the effective date of the agreement? Yes [X] No []
If yes, what is the amount of reinsurance credits, whether an asset or a reduction of liability, taken for such new agreements or amendments? \$64.2M

B. Uncollectible Reinsurance

The Company has not written off any uncollectible reinsurance during the year.

C. Commutation of Ceded Reinsurance Reflected in Income and Expenses

The Company has not commuted any ceded reinsurance during the year.

D. Certified Reinsurer Rating Downgraded or Status Subject to Revocation - N/A

E. Reinsurance of variable annuity contracts/certificates with an affiliated captive reinsurer - N/A

F. Reinsurance Agreement with Affiliated Captive Reinsurer

Effective October 1, 2016, the Company entered into a reinsurance agreement with Longhorn Reinsurance Company ("Longhorn"), an affiliated special purpose financial insurance company, domiciled under the laws of the state of Vermont. The agreement was for Longhorn to reinsure certain indexed universal life ("IUL") policies issued by LSW from January 1, 2011 through December 31, 2015. Effective July 1, 2017, LSW also ceded to Longhorn certain IUL policies issued during 2016. The reinsurance agreement includes policies that were in force and had existing reserves established by the Company as of the effective date of the agreement. The form of the reinsurance agreement with Longhorn is coinsurance; with most of the reinsurance being established on funds withheld basis, and the balance on a "pure" coinsurance basis. The "pure" coinsurance portion is secured by a letter of credit ("LOC") procured by NLIC for the account of Longhorn.

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

H. Reinsurance Credits - N/A

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 - N/A****Note 27 – Structured Settlements - N/A****Note 28 – Health Care Receivables - N/A**

NOTES TO FINANCIAL STATEMENTS**Note 29 – Participating Policies**

For the reporting year ended 2021, premiums under traditional life participating policies were \$5.2 million. The Company accounts for its policyholder dividends based upon SSAP No. 51 - Life Contracts. The Company paid dividends on these policies in the amount of \$0.1 million.

Note 30 – Premium Deficiency Reserves

N/A

Note 31 – Reserves for Life Contracts and Annuity Contracts

(1) Reserve Practices

The Company waives deduction of deferred fractional premiums upon death of insured. The Company does not return any portion of the final premium paid beyond the date of death, except where provided in policy provisions. Surrender values are not promised in excess of the legally computed reserves.

(2) Valuation of Substandard Policies

For Universal Life, Statutory reserves are calculated using actual rated and/or flat extra mortality attributed to the life. The additional reserve due to the substandard nature is not separately calculated and reported. Table ratings expire after 20 years or age 65, whichever is later.

For Traditional Life, Statutory reserves are determined by computing mean reserves using standard mortality, then calculating a substandard extra reserve. Where the extra premium is a flat extra, the extra reserve is equal to one-half the flat extra premium charge for the year. For policies with a percentage extra rating, the extra reserve is defined as the difference between mean reserves calculated using standard valuation mortality and mean reserves calculated using valuation mortality adjusted by the percentage rating. Table ratings expire after 20 years or age 65, whichever is later.

(3) Amount of Insurance Where Gross Premiums are Less than the Net Premiums

As of December 31, 2021, the Company had \$3,324,952,641 of insurance in force for which the gross premiums are less than the net premiums according to the standard valuation set by the State of Texas. Reserves to cover the above insurance totaled \$26,728,642 at year end and are reported in Exhibit 5 - Miscellaneous Reserves.

(4) Method Used to Determine Tabular Interest, Reserves Released, and Cost

The Tabular Interest (Page 7, Part A, Line 4), Tabular less Actual Reserve Release (Page 7, Part A, Line 5), and Tabular Cost (Page 7, Part A, Line 9) has been determined by formula as described in the instructions for Page 7.

(5) Method of Determination of Tabular Interest on Funds not Involving Life Contingencies

The Tabular Interest on funds not involving life contingencies (Page 7, Part A, Line 5), has been determined by formula as described in the instructions for Page 7.

(6) Details for Other Changes

N/A

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

A.	INDIVIDUAL ANNUITIES:	General Accounts	Separate Account with Guarantees	Separate Account Nonguaranteed	Total	% of Total
1.	Subject to Discretionary Withdrawal:					
	(a) With market value adjustment	\$ 4,169,007,027	\$ 0	\$ 0	\$ 4,169,007,027	29.2%
	(b) At book value less current surrender charge of 5% or more	2,163,533,840	0	0	2,163,533,840	15.2%
	(c) At fair value	0	0	0	0	0.0%
	(d) Total with market value adjustment or at fair value (total of a through c)	\$ 6,332,540,867	\$ 0	\$ 0	\$ 6,332,540,867	44.4%
	(e) At book value without adjustment (minimal or no charge or adjustment)	7,270,810,432	0	0	7,270,810,432	51.0%
2.	Not subject to discretionary withdrawal	663,653,808	0	0	663,653,808	4.7%
3.	Total (gross: direct + assumed)	14,267,005,107	0	0	14,267,005,107	100.0%
4.	Reinsurance ceded	0	0	0	0	
5.	Total (net)* (3) - (4)	\$ 14,267,005,107	\$ 0	\$ 0	\$ 14,267,005,107	
6.	Amount included in A(1)b above that will move to A(1)e for the first time within the year after the statement date	\$ 1,161,400,190	\$ 0	\$ 0	\$ 1,161,400,190	

NOTES TO FINANCIAL STATEMENTS

B. GROUP ANNUITIES:	General Accounts	Separate Account with Guarantees	Separate Account Nonguaranteed	Total	% of Total
1. Subject to Discretionary Withdrawal:					
(a) With market value adjustment	\$ 0	\$ 0	\$ 0	\$ 0	0.0%
(b) At book value less current surrender charge of 5% or more	67,654,039	0	0	67,654,039	5.0%
(c) At fair value	0	0	0	0	0.0%
(d) Total with market value adjustment or at fair value (total of a through c)	\$ 67,654,039	\$ 0	\$ 0	\$ 67,654,039	5.0%
(e) At book value without adjustment (minimal or no charge or adjustment)	1,284,411,817	0	0	1,284,411,817	95.0%
2. Not subject to discretionary withdrawal	0	0	0	0	0.0%
3. Total (gross: direct + assumed)	1,352,065,856	0	0	1,352,065,856	100.0%
4. Reinsurance ceded	0	0	0	0	
5. Total (net) (3) - (4)	\$ 1,352,065,856	\$ 0	\$ 0	\$ 1,352,065,856	
6. Amount included in B(1)b above that will move to B(1)e for the first time within the year after the statement date	\$ 14,388,841	\$ 0	\$ 0	\$ 14,388,841	

C. DEPOSIT-TYPE CONTRACTS (no life contingencies)	General Accounts	Separate Account with Guarantees	Separate Account Nonguaranteed	Total	% of Total
1. Subject to Discretionary Withdrawal:					
(a) With market value adjustment	\$ 0	\$ 0	\$ 0	\$ 0	0.0%
(b) At book value less current surrender charge of 5% or more	41,077,398	0	0	41,077,398	1.9%
(c) At fair value	0	0	0	0	0.0%
(d) Total with market value adjustment or at fair value (total of a through c)	\$ 41,077,398	\$ 0	\$ 0	\$ 41,077,398	1.9%
(e) At book value without adjustment (minimal or no charge or adjustment)	26,116,851	0	0	26,116,851	1.2%
2. Not subject to discretionary withdrawal	2,117,933,166	0	0	2,117,933,166	96.9%
3. Total (gross: direct + assumed)	2,185,127,415	0	0	2,185,127,415	100.0%
4. Reinsurance ceded	0	0	0	0	
5. Total (net) (3) - (4)	\$ 2,185,127,415	\$ 0	\$ 0	\$ 2,185,127,415	
6. Amount included in C(1)b above that will move to C(1)e for the first time within the year after the statement date	\$ 5,803,168	\$ 0	\$ 0	\$ 5,803,168	

D. Life and Accident & Health Annual Statement:

(1) Exhibit 5, Annuities section, Total (net)	\$ 15,616,272,438
(2) Exhibit 5, Supplementary contracts with life contingencies section, Total (net)	2,798,525
(3) Exhibit 7, Deposit-type contracts, Line 14, Column 1	2,185,127,413
(4) Subtotal	\$ 17,804,198,376
Separate Accounts Statement:	
(5) Exhibit 3, Line 0299999, Column 2	\$ 0
(6) Exhibit 3, Line 0399999, Column 2	0
(7) Policyholder dividend and coupon accumulations	0
(8) Policyholder premiums	0
(9) Guaranteed interest contracts	0
(10) Other contract deposit funds	0
(11) Subtotal	\$ 0
(12) Combined Total	\$ 17,804,198,376

NOTES TO FINANCIAL STATEMENTS**Note 33 – Analysis of Life Actuarial Reserves by Withdrawal Characteristics**

A. General Account

1. Subject to discretionary withdrawal, surrender values, or policy loans:

	Account Value	Cash Value	Reserve
a. Term Policies with Cash Value	\$ -	\$ -	\$ -
b. Universal Life	236,376,801	201,297,458	247,467,337
c. Universal Life with Secondary Guarantees	132,757,255	88,162,125	133,638,061
d. Indexed Universal Life	1,151,805,179	1,062,403,285	1,085,356,337
e. Indexed Universal Life with Secondary Guarantees	4,671,423,012	3,542,450,806	4,065,395,034
f. Indexed Life	-	-	-
g. Other Permanent Cash Value Life Insurance	38,727,638	38,727,638	110,341,061
h. Variable Life	-	-	-
i. Variable Universal Life	-	-	-
j. Miscellaneous Reserves	-	-	-

2. Not subject to discretionary withdrawal or no cash values:

a. Term Policies without Cash Value	XXX	XXX	\$ 239,864,464
b. Accidental Death Benefits	XXX	XXX	60,418
c. Disability – Active Lives	XXX	XXX	15,096,165
d. Disability – Disabled Lives	XXX	XXX	1,930,774
e. Miscellaneous Reserves	XXX	XXX	26,249,989

3. Total (gross: direct + assumed)	\$ 6,231,089,885	\$ 4,933,041,312	\$ 5,925,399,640
4. Reinsurance Ceded	1,693,591,021	1,457,014,543	1,844,574,178
5. Total (net) (c) (D)	\$ 4,537,498,864	\$ 3,476,026,769	\$ 4,080,825,462

B. Separate Account with Guarantees - N/A

C. Separate Account Nonguaranteed - N/A

D. Amount

Life & Accident & Health Annual Statement:	
(1) Exhibit 5, Life Insurance Section, Total (net)	\$ 4,037,488,116
(2) Exhibit 5, Accidental Death Benefits Section, Total (net)	60,418
(3) Exhibit 5, Disability – Active Lives Section, Total (net)	15,096,165
(4) Exhibit 5, Disability – Disabled Lives Section, Total (net)	1,930,774
(5) Exhibit 5, Miscellaneous Reserves Section, Total (net)	26,249,989
(6) Subtotal	\$ 4,080,825,462
Separate Accounts Annual Statement	
(7) Exhibit 3, Line 0199999, Column 2	\$ 0
(8) Exhibit 3, Line 0499999, Column 2	0
(9) Exhibit 3, Line 0599999, Column 2	0
(10) Subtotal (Lines (7) through (9))	\$ 0
(11) Combined Total ((6) and (10))	\$ 4,080,825,462

Note 34 – Premium and Annuity Considerations Deferred and Uncollected

A. Deferred and uncollected life insurance premiums and annuity considerations as of end of December 31, 2021 were:

	Gross	Net of Loading
(1) Industrial	\$ 0	\$ 0
(2) Ordinary new business	27,673,922	316,217
(3) Ordinary renewal	35,015,771	28,668,706
(4) Credit life	0	0
(5) Group life	0	0
(6) Group annuity	0	0
(7) Totals	\$ 62,689,693	\$ 28,984,923

Note 35 – Separate Accounts - N/A**Note 36 – Loss/Claim Adjustment Expenses - N/A**

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

- 1.1 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 No
 If yes, complete Schedule Y, Parts 1, 1A, 2 and 3.
- 1.2 If yes, did the reporting entity register and file with its domiciliary State Insurance Commissioner, Director or Superintendent or with such regulatory official of the state of domicile of the principal insurer in the Holding Company System, a registration statement providing disclosure substantially similar to the standards adopted by the National Association of Insurance Commissioners (NAIC) in its Model Insurance Holding Company System Regulatory Act and model regulations pertaining thereto, or is the reporting entity subject to standards and disclosure requirements substantially similar to those required by such Act and regulations? Yes No N/A
- 1.3 State regulating? Texas
- 1.4 Is the reporting entity publicly traded or a member of publicly traded group? Yes No
- 1.5 If the response to 1.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group. _____
- 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
- 2.2 If yes, date of change: _____
- 3.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2019
- 3.2 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
- 3.3 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
- 3.4 By what department or departments?
Texas Department of Insurance
- 3.5 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
- 3.6 Have all of the recommendations within the latest financial examination report been complied with? Yes No N/A
- 4.1 During the period covered by this statement, did any agent, broker, sales representative, non-affiliated sales/service organization or any combination thereof under common control (other than salaried employees of the reporting entity) receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:
- 4.11 sales of new business? Yes No
- 4.12 renewals? Yes No
- 4.2 During the period covered by this statement, did any sales/service organization owned in whole or in part by the reporting entity or an affiliate, receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:
- 4.21 sales of new business? Yes No
- 4.22 renewals? Yes No
- 5.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement?
 If the answer is YES, complete and file the merger history data file with the NAIC. Yes No
- 5.2 If yes, provide the name of entity, NAIC company code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.
- | 1
Name of Entity | 2
NAIC
Company
Code | 3
State of
Domicile |
|---------------------|------------------------------|---------------------------|
| 0 | | |
- 6.1 Has the 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
- 6.2 If yes, give full information:
- 7.1 Does any foreign (non-United States) person or entity directly or indirectly control 10% or more of the reporting entity? Yes No
- 7.2 If yes,
- 7.21 State the percentage of foreign control 0.0%
- 7.22 State the nationality(s) of the foreign person(s) or entity(s); or if the entity is a mutual or reciprocal, the nationality of its manager or attorney-in-fact and identify the type of entity(s) (e.g., individual, corporation, government, manager or attorney-in-fact).
- | 1
Nationality | 2
Type of Entity |
|------------------|---------------------|
| | |
- 8.1 Is the company a subsidiary of a depository institution holding company (DIHC) or a DIHC itself, regulated by the Federal Reserve Board? Yes No
- 8.2 If response to 8.1 is yes, please identify the name of the DIHC.
- 8.3 Is the company affiliated with one or more banks, thrifts or securities firms? Yes No
- 8.4 If the response to 8.3 is yes, please provide below the names and locations (city and state of the main office) of any affiliates regulated by a federal financial 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 |
- 8.5 Is the reporting entity a depository institution holding company with significant insurance operations as defined by the Board of Governors of Federal Reserve System or a subsidiary of the reporting entity? Yes No
- 8.6 If response to 8.5 is no, is the reporting entity a company or subsidiary of a company that has otherwise been made subject to the Federal Reserve Board's capital rule? Yes No N/A
9. What is the name and address of the independent certified public accountant or accounting firm retained to conduct the annual audit?
PricewaterhouseCoopers, LLP 185 Asylum St. Suite 2400 Hartford, CT 06103-3404
- 10.1 Has the insurer been granted any exemptions to the prohibited non-audit services provided by the certified independent public accountant requirements as allowed in Section 7H of the Annual Financial Reporting Model Regulation (Model Audit Rule), or substantially similar state law or regulation? Yes No
- 10.2 If the response to 10.1 is yes, provide information related to this exemption:

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

- 10.3 Has the insurer been granted any exemptions related to other requirements of the Annual Financial Reporting Model Regulation as allowed for in Section 18A of the Model Regulation, or substantially similar state law or regulation? Yes [] No [X]
- 10.4 If the response to 10.3 is yes, provide information related to this exemption:
- 10.5 Has the reporting entity established an Audit Committee in compliance with the domiciliary state insurance laws? Yes [] No [] N/A [X]
- 10.6 If the response to 10.5 is no or n/a, please explain:
The reporting entity has not established an Audit Committee. It has elected to appoint the Joint Audit Committee of its parent company to meet the requirements of the Model Audit Rule as adopted by the State of Texas.
11. What is the name, address and affiliation (officer/employee of the reporting entity or actuary/consultant associated with an actuarial consulting firm) of the individual providing the statement of actuarial opinion/certification?
Michael H. Crawford, VP, Chief Actuary and Appointed Actuary, Life Insurance Company of the Southwest, 15455 Dallas Parkway Ste. 800, Addison, TX 75001
- 12.1 Does the reporting entity own any securities of a real estate holding company or otherwise hold real estate indirectly? Yes [X] No []
- 12.11 Name of real estate holding company CIP14 WFS Investor LLC, CrossHarbor Inst Partn 2018, CrossHarbor Instit Ptners 2014, CrossHarbor Inst Partn 2021, Crow Holdings Realty Ptr VII, Waterton Residential Property Venture XI
- 12.12 Number of parcels involved 6
- 12.13 Total book/adjusted carrying value \$ 37,288,226
- 12.2 If yes, provide explanation
The Company is a partner in six real estate joint ventures. See Schedule BA - Part 1, Line 2199999
13. **FOR UNITED STATES BRANCHES OF ALIEN REPORTING ENTITIES ONLY:**
- 13.1 What changes have been made during the year in the United States manager or the United States trustees of the reporting entity?
- 13.2 Does this statement contain all business transacted for the reporting entity through its United States Branch on risks wherever located? Yes [] No []
- 13.3 Have there been any changes made to any of the trust indentures during the year? Yes [] No []
- 13.4 If answer to (13.3) is yes, has the domiciliary or entry state approved the changes? Yes [] No [] N/A []
- 14.1 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.
- 14.11 If the response to 14.1 is no, please explain:
- 14.2 Has the code of ethics for senior managers been amended? Yes [] No [X]
- 14.21 If the response to 14.2 is yes, provide information related to amendment(s).
- 14.3 Have any provisions of the code of ethics been waived for any of the specified officers? Yes [] No [X]
- 14.31 If the response to 14.3 is yes, provide the nature of any waiver(s).
- 15.1 Is the reporting entity the beneficiary of a Letter of Credit that is unrelated to reinsurance where the issuing or confirming bank is not on the SVO Bank List? Yes [] No [X]
- 15.2 If the response to 15.1 is yes, indicate the American Bankers Association (ABA) Routing Number and the name of the issuing or confirming bank of the Letter of Credit and describe the circumstances in which the Letter of Credit is triggered.

1 American Bankers Association (ABA) Routing Number	2 Issuing or Confirming Bank Name	3 Circumstances That Can Trigger the Letter of Credit	4 Amount
0			\$ 0

BOARD OF DIRECTORS

16. Is the purchase or sale of all investments of the reporting entity passed upon either by the Board of Directors or a subordinator committee thereof? Yes [X] No []
17. Does the reporting entity keep a complete permanent record of the proceedings of its Board of Directors and all subordinate committees thereof? Yes [X] No []
18. Has the reporting entity an established procedure for disclosure to its Board of Directors or trustees of any material interest or affiliation on the part of any of its officers, directors, trustees or responsible employees that is in conflict or is likely to conflict with the official duties of such person? Yes [X] No []

FINANCIAL

19. Has this statement been prepared using a basis of accounting other than Statutory Accounting Principles (e.g., Generally Accepted Accounting Principles)? Yes [] No [X]
- 20.1 Total amount loaned during the year (inclusive of Separate Accounts, exclusive of policy loans):
- 20.11 To directors or other officers \$ 0
- 20.12 To stockholders not officers \$ 0
- 20.13 Trustees, supreme or grand (Fraternal only) \$ 0
- 20.2 Total amount of loans outstanding at the end of year (inclusive of Separate Accounts, exclusive of policy loans):
- 20.21 To directors or other officers \$ 0
- 20.22 To stockholders not officers 0
- 20.23 Trustees, supreme or grand (Fraternal only) 0
- 21.1 Were any assets reported in this statement subject to a contractual obligation to transfer to another party without the liability for such obligation being reporting in the statement? Yes [] No [X]
- 21.2 If yes, state the amount thereof at December 31 of the current year:
- 21.21 Rented from others \$ 0
- 21.22 Borrowed from others \$ 0
- 21.23 Leased from others \$ 0
- 21.24 Other \$ 0
- 22.1 Does this statement include payments for assessments as described in the *Annual Statement Instructions* other than guaranty fund or guaranty association assessments? Yes [] No [X]

GENERAL INTERROGATORIES**PART 1 - COMMON INTERROGATORIES**

22.2	If answer is yes:		
22.21	Amount paid as losses or risk adjustment	\$	0
22.22	Amount paid as expenses	\$	0
22.23	Other amounts paid	\$	0

23.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes No

23.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: \$ 24,228,357

24.1 Does the insurer utilize third parties to pay agent commissions in which the amounts advanced by the third parties are not settled in full within 90 days? Yes No

24.2 If the response to 24.1 is yes, identify the third-party that pays the agents and whether they are a related party.

Name of Third-Party	Is the Third-Party Agent a Related Party (Yes/No)

INVESTMENT

25.01 Were all the stocks, bonds and other securities owned December 31 of current year, over which the reporting entity has exclusive control, in the actual possession of the reporting entity on said date (other than securities lending programs addressed in 25.03)? Yes No

25.02 If no, give full and complete information, relating thereto:

25.03 For securities lending programs, provide a description of the program including value for collateral and amount of loaned securities, and whether collateral is carried on or off-balance sheet (an alternative is to reference Note 17 where this information is also provided).

25.04 For the reporting entity's securities lending program, report amount of collateral for conforming programs as outlined in the Risk-Based Capital Instructions. \$ 0

25.05 For the reporting entity's securities lending program, report amount of collateral for other programs. \$ 0

25.06 Does your securities lending program require 102% (domestic securities) and 105% (foreign securities) from the counterparty at the outset of the contract? Yes No N/A

25.07 Does the reporting entity non-admit when the collateral received from the counterparty falls below 100%? Yes No N/A

25.08 Does the reporting entity or the reporting entity's securities lending agent utilize the Master Securities Lending Agreement (MSLA) to conduct securities lending? Yes No N/A

25.09 For the reporting entity's securities lending program, state the amount of the following as of December 31 of the current year:

25.091 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$ 0

25.092 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$ 0

25.093 Total payable for securities lending reported on the liability page: \$ 0

26.1 Were any of the stocks, bonds or other assets of the reporting entity owned at December 31 of the current year not exclusively under the control of the reporting entity or has the reporting entity sold or transferred any assets subject to a put option contract that is current in force? (Exclude securities subject to Interrogatory 21.1 and 25.03.) Yes No

26.2 If yes, state the amount thereof at December 31 of the current year:

26.21 Subject to repurchase agreements \$ 0

26.22 Subject to reverse repurchase agreements \$ 0

26.23 Subject to dollar repurchase agreements \$ 0

26.24 Subject to reverse dollar repurchase agreements \$ 0

26.25 Placed under option agreements \$ 0

26.26 Letter stock or securities restricted as sale – excluding FHLB Capital Stock \$ 0

26.27 FHLB Capital Stock \$ 73,887,500

26.28 On deposit with states \$ 3,349,922

26.29 On deposit with other regulatory bodies \$ 0

26.30 Pledged as collateral – excluding collateral pledged to an FHLB \$ 139,795,181

26.31 Pledged as collateral to FHLB – including assets backing funding agreements \$ 2,785,597,414

26.32 Other \$ 480,977,243

26.3 For category (26.26) provide the following:

1 Nature of Restriction	2 Description	3 Amount
		\$ 0

27.1 Does the reporting entity have any hedging transactions reported on Schedule DB? Yes No

27.2 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.

Lines 27.3 through 27.5: FOR LIFE/FRATERNAL REPORTING ENTITIES ONLY:

27.3 Does the reporting entity utilize derivatives to hedge variable annuity guarantees subject to fluctuations as a result of interest rate sensitivity? Yes No

27.4 If the response to 27.3 is yes, does the reporting entity utilize:

27.41 Special accounting provision of SSAP No. 108 Yes No

27.42 Permitted accounting practice Yes No

27.43 Other accounting guidance Yes No

27.5 By responding yes to 27.41 regarding utilizing the special accounting provisions of SSAP No. 108, the reporting entity attests to the following: Yes No

- The reporting entity has obtained explicit approval from the domiciliary state.
- Hedging strategy subject to the special accounting provisions is consistent with the requirements of VM-21.
- Actuarial certification has been obtained which indicates that the hedging strategy is incorporated within the establishment of VM-21 reserves and provides the impact of the hedging strategy within the Actuarial Guidance Conditional Tail Expectation Amount.
- Financial Officer Certification has been obtained which indicates that the hedging strategy meets the definition of a Clearly Defined Hedging Strategy within VM-21 and the Clearly Defined Hedging Strategy is the hedging strategy being used by the company in its actual day-to-day risk mitigation efforts.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

28.1 Were any preferred stocks or bonds owned as of December 31 of the current year mandatorily convertible into equity, or, at the option of the issuer, convertible into equity? Yes [] No [X]

28.2 If yes, state the amount thereof at December 31 of the current year: \$ 0

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

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

1 Name of Custodian(s)	2 Custodian's Address
JP Morgan Chase	4 Chase Metrotech Center, Floor 14, Brooklyn, NY 11245

29.02 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)

29.03 Have there been any changes, including name changes, in the custodian(s) identified in 29.01 during the current year? Yes [] No [X]

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

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

29.05 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

29.0597 For those firms/individuals listed in the table for Question 29.05, do any firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") manage more than 10% of the reporting entity's invested assets? Yes [] No [X]

29.0598 For firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") listed in the table for Question 29.05, does the total assets under management aggregate to more than 50% of the reporting entity's invested assets? Yes [] No [X]

29.06 For those firms or individuals listed in the table for 29.05 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		SEC	NO

30.1 Does the reporting entity have any diversified mutual funds reported in Schedule D-Part 2 (diversified according to the Securities and Exchange Commission (SEC) in the Investment Company Act of 1940 [Section 5 (b) (1)])? Yes [] No [X]

30.2 If yes, complete the following schedule:

1 CUSIP	2 Name of Mutual Fund	3 Book/Adjusted Carrying Value
		\$ 0
30.2999	TOTAL	\$ 0

30.3 For each mutual fund listed in the table above, complete the following schedule:

1 Name of Mutual Fund (from above table)	2 Name of Significant Holding of the Mutual Fund	3 Amount of Mutual Fund's Book/Adjusted Carrying Value Attributable to the Holding	4 Date of Valuation
		\$ 0	

31. Provide the following information for all short-term and long-term bonds and all preferred stocks. Do not substitute amortized value or statement value for fair value.

		1 Statement (Admitted) Value	2 Fair Value	3 Excess of Statement over Fair Value (-), or Fair Value over Statement (+)
31.1	Bonds	\$ 18,660,742,612	\$ 20,284,704,661	\$ 1,623,962,049
31.2	Preferred Stocks	\$ 15,399,000	\$ 15,704,615	\$ 305,615
31.3	Totals	\$ 18,676,141,612	\$ 20,300,409,276	\$ 1,624,267,664

31.4 Describe the sources or methods utilized in determining the fair values:

National Association of Insurance Commissioners Financial Times Interactive Data through HUB Data

32.1 Was the rate used to calculate fair value determined by a broker or custodian for any of the securities in Schedule D? Yes [] No [X]

32.2 If the answer to 32.1 is yes, does the reporting entity have a copy of the broker's or custodian's pricing policy (hard copy or electronic copy) for all brokers or custodians used as a pricing source? Yes [] No []

32.3 If the answer to 32.2 is no, describe the reporting entity's process for determining a reliable pricing source for purposes of disclosure of fair value for Schedule D:

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

- 33.1 Have all the filing requirements of the *Purposes and Procedures Manual of the NAIC Investment Analysis Office* been followed? Yes No
 33.2 If no, list exceptions:
34. By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designation 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
35. By self-designating PLGI securities, the reporting entity is certifying the following elements of each self-designated PLGI security:
 a. The security was purchased prior to January 1, 2018.
 b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
 c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as an 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
36. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:
 a. The shares were purchased prior to January 1, 2019.
 b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
 c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.
 d. The fund only or predominantly holds bonds in its portfolio.
 e. The current reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.
 f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.
 Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria? Yes No
37. By rolling/renewing short-term or cash equivalent investments with continued reporting on Schedule DA, Part 1 or Schedule E, Part 2 (identified through a code (%) in those investment schedules), the reporting entity is certifying to the following:
 a. The investment is a liquid asset that can be terminated by the reporting entity on the current maturity date.
 b. If the investment is with a nonrelated party or nonaffiliate, then it reflects an arms-length transaction with renewal completed at the discretion of all involved parties.
 c. If the investment is with a related party or affiliate then the reporting entity has completed robust re-underwriting of the transaction for which documentation is available for regulator review.
 d. Short-term and cash equivalent investments that have been renewed/rolled from the prior period that do not meet the criteria in 37.a-37.c are reported as long-term investments.
 Has the reporting entity rolled/renewed short-term or cash equivalent investments in accordance with these criteria? Yes No N/A

OTHER

- 38.1 Amount of payments to trade associations, service organizations and statistical or rating bureaus, if any? \$ 250
 38.2 List the name of the organization and the amount paid if any such payment represented 25% or more of the total payments to trade associations, service organizations and statistical or rating bureaus during the period covered by this statement.

1 Name	2 Amount Paid
	\$ 0

- 39.1 Amount of payments for legal expenses, if any? \$ 851,727
 39.2 List the name of the firm and the amount paid if any such payment represented 25% or more of the total payments for legal expenses during the period covered by this statement.

1 Name	2 Amount Paid
	\$ 0

- 40.1 Amount of payments for expenditures in connection with matters before legislative bodies, officers or departments of government, if any? \$ 4,186
 40.2 List the name of the firm and the amount paid if any such payment represented 25% or more of the total payment expenditures in connection with matters before legislative bodies, officers or departments of government during the period covered by this statement.

1 Name	2 Amount Paid
	\$ 0

GENERAL INTERROGATORIES**PART 2 – LIFE, ACCIDENT AND HEALTH COMPANIES/FRATERNAL BENEFIT SOCIETIES INTERROGATORIES****Life, Accident and Health Companies/Fraternal Benefit Societies:**

1.1	Does the reporting entity have any direct Medicare Supplement Insurance in force?			Yes []	No [X]	
1.2	If yes, indicate premium earned on U.S. business only.	\$			0	
1.3	What portion of Item (1.2) is not reported on the Medicare Supplement Insurance Experience Exhibit?	\$			0	
1.3	Reason for excluding:					
1.4	Indicate amount of earned premium attributable to Canadian and/or Other Alien not included in Item (1.2) above.	\$			0	
1.5	Indicate total incurred claims on all Medicare Supplement insurance.	\$			0	
1.6	Individual policies:					
	Most current three years:					
1.61	Total premium earned	\$			0	
1.62	Total incurred claims	\$			0	
1.63	Number of covered lives	\$			0	
	All years prior to most current three years:					
1.64	Total premium earned	\$			0	
1.65	Total incurred claims	\$			0	
1.66	Number of covered lives	\$			0	
1.7	Group policies:					
	Most current three years:					
1.71	Total premium earned	\$			0	
1.72	Total incurred claims	\$			0	
1.73	Number of covered lives	\$			0	
	All years prior to most current three years:					
1.74	Total premium earned	\$			0	
1.75	Total incurred claims	\$			0	
1.76	Number of covered lives	\$			0	
2.	Health Test:					
			1	2		
			Current Year	Prior Year		
2.1	Premium Numerator	\$	0	\$	0	
2.2	Premium Denominator	\$	3,275,558,861	\$	2,639,382,168	
2.3	Premium Ratio (2.1/2.2)		0.0%		0.0%	
2.4	Reserve Numerator	\$	15,144	\$	10,000	
2.5	Reserve Denominator	\$	19,733,574,940	\$	18,087,337,698	
2.6	Reserve Ratio (2.4/2.5)		0.0%		0.0%	
3.1	Does the reporting entity have Separate Accounts?			Yes []	No [X]	
3.2	If yes, has a Separate Accounts statement been filed with this Department			Yes []	No []	N/A [X]
3.3	What portion of capital and surplus funds of the reporting entity covered by assets in the Separate Accounts statement, is not currently distributable from the Separate Accounts to the general account for use by the general account?	\$			0	
3.4	State the authority under which Separate Accounts are maintained:					
3.5	Was any of the reporting entity's Separate Accounts business reinsured as of December 31?			Yes []	No []	
3.6	Has the reporting entity assumed by reinsurance any Separate Accounts business as of December 31?			Yes []	No []	
3.7	If the reporting entity has assumed Separate Accounts business, how much, if any, reinsurance assumed receivable for reinsurance of Separate Accounts reserve expense allowances is included as a negative amount in the liability for "Transfers to Separate Accounts due or accrued (net)?"	\$			0	
4.	For reporting entities having sold annuities to another insurer where the insurer purchasing the annuities has obtained a release of liability from the claimant (payee) as the result of the purchase of an annuity from the reporting entity only:					
4.1	Amount of loss reserves established by these annuities during the current year:	\$			0	
4.2	List the name and location of the insurance company purchasing the annuities and the statement value on the purchase date of the annuities.					
			1	2		
			P&C Insurance Company and Location	Statement Value on Purchase Date of Annuities (i.e., Present Value)		
					0	
5.1	Do you act as a custodian for health savings accounts?			Yes []	No [X]	
5.2	If yes, please provide the amount of custodial funds held as of the reporting date.	\$			0	
5.3	Do you act as an administrator for health savings accounts?			Yes []	No [X]	
5.4	If yes, please provide the balance of the funds administered as of the reporting date.	\$			0	
6.1	Are any of the captive affiliates reported on Schedule S, Part 3, authorized reinsurers?			Yes [X]	No []	N/A []

GENERAL INTERROGATORIES

PART 2 – LIFE, ACCIDENT AND HEALTH COMPANIES/FRATERNAL BENEFIT SOCIETIES INTERROGATORIES

6.2 If the answer to 6.1 is yes, please provide the following:

1 Company Name	2 NAIC Company Code	3 Domiciliary Jurisdiction	4 Reserve Credit	Assets Supporting Reserve Credit		
				5 Letters of Credit	6 Trust Agreements	7 Other
Longhorn Reinsurance Company	16057	VT	\$ 1,597,648,364	\$ 40,000,000	\$ 0	\$ 1,586,457,340

7. Provide the following for individual ordinary life insurance* policies (U.S. business only) for the current year (prior to reinsurance assumed or ceded).

7.1 Direct premiums written	\$ 2,028,094,178
7.2 Total incurred claims	\$ 300,465,455
7.3 Number of covered lives	687,562

*Ordinary Life Insurance Includes
Term (whether full underwriting, limited underwriting, jet issue, "short form app")
Whole Life (whether full underwriting, limited underwriting, jet issue, "short form app")
Variable Life (with or without secondary guarantee)
Universal Life (with or without secondary guarantee)
Variable Universal Life (with or without secondary guarantee)

8. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states? Yes No

8.1 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

Life, Accident and Health Companies Only:

9.1 Are personnel or facilities of this reporting entity used by another entity or entities or are personnel or facilities of another entity or entities used by this reporting entity (except for activities such as administration of jointly underwritten group contracts and joint mortality or morbidity studies)? Yes No

9.2 Net reimbursement of such expenses between reporting entities:

9.21 Paid	\$ 359,377,535
9.22 Received	\$ 0

10.1 Does the reporting entity write any guaranteed interest contracts? Yes No

10.2 If yes, what amount pertaining to these items is included in:

10.21 Page 3, Line 1	\$ 0
10.22 Page 4, Line 1	\$ 0

11. For stock reporting entities only:

11.1 Total amount paid in by stockholders as surplus funds since organization of the reporting entity: \$ 584,496,410

12. Total dividends paid stockholders since organization of the reporting entity:

12.11 Cash	\$ 143,520,476
12.12 Stock	\$ 1,025,000

13.1 Does the reporting entity reinsure any Workers' Compensation Carve-Out business defined as: Yes No

Reinsurance (including retrocessional reinsurance) assumed by life and health insurers of medical, wage loss and death benefits of the occupational illness and accident exposures, but not the employers liability exposures, of business originally written as workers' compensation insurance.

13.2 If yes, has the reporting entity completed the *Workers' Compensation Carve-Out Supplement* to the Annual Statement? Yes No

13.3 If 13.1 is yes, the amounts of earned premiums and claims incurred in this statement are:

	1 Reinsurance Assumed	2 Reinsurance Ceded	3 Net Retained
13.31 Earned premium	\$ 0	\$ 0	\$ 0
13.32 Paid claims	\$ 0	\$ 0	\$ 0
13.33 Claim liability and reserve (beginning of year)	\$ 0	\$ 0	\$ 0
13.34 Claim liability and reserve (end of year)	\$ 0	\$ 0	\$ 0
13.35 Incurred claims	\$ 0	\$ 0	\$ 0

13.4 If reinsurance assumed included amounts with attachment points below \$1,000,000, the distribution of the amounts reported in Lines 13.31 and 13.34 for Column (1) are:

	1 Earned Premium	2 Claim Liability and Reserve
13.41 <\$25,000	\$ 0	\$ 0
13.42 \$25,000 — 99,999	\$ 0	\$ 0
13.43 \$100,000 — 249,999	\$ 0	\$ 0
13.44 \$250,000 — 999,999	\$ 0	\$ 0
13.45 \$1,000,000 or more	\$ 0	\$ 0

13.5 What portion of earned premium reported in 13.31, Column 1 was assumed from pools? \$ 0

Fraternal Benefit Societies Only:

14. Is the reporting entity organized and conducted on the lodge system, with ritualistic form of work and representative form of government? Yes No

15. How often are meetings of the subordinate branches required to be held?

16. How are the subordinate branches represented in the supreme or governing body?

17. What is the basis of representation in the governing body?

GENERAL INTERROGATORIES

PART 2 – LIFE, ACCIDENT AND HEALTH COMPANIES/FRATERNAL BENEFIT SOCIETIES INTERROGATORIES

- 18.1 How often are regular meetings of the governing body held? _____
- 18.2 When was the last regular meeting of the governing body held? _____
- 18.3 When and where will the next regular or special meeting of the governing body be held? _____
- 18.4 How many members of the governing body attended the last regular meeting? 0
- 18.5 How many of the same were delegates of the subordinate branches? 0
19. How are the expenses of the governing body defrayed? _____
20. When and by whom are the officers and directors elected? _____
21. What are the qualifications for membership? _____
22. What are the limiting ages for admission? _____
23. What is the minimum and maximum insurance that may be issued on any one life? _____
24. Is a medical examination required before issuing a benefit certificate to applicants? Yes [] No []
25. Are applicants admitted to membership without filing an application with and becoming a member of a local branch by ballot and initiation? Yes [] No []
- 26.1 Are notices of the payments required sent to the members? Yes [] No [] N/A []
- 26.2 If yes, do the notices state the purpose for which the money is to be used? Yes [] No []
27. What proportion of first and subsequent year's payments may be used for management expenses?
- 27.11 First Year 0.0%
- 27.12 Subsequent Years 0.0%
- 28.1 Is any part of the mortuary, disability, emergency or reserve fund, or the accretions from or payments for the same, used for expenses? Yes [] No []
- 28.2 If so, what amount and for what purpose? \$ 0
- 29.1 Does the reporting entity pay an old age disability benefit? Yes [] No []
- 29.2 If yes, at what age does the benefit commence? 0
- 30.1 Has the constitution or have the laws of the reporting entity been amended during the year? Yes [] No []
- 30.2 If yes, when? _____
31. Have you filed with this Department all forms of benefit certificates issued, a copy of the constitution and all of the laws, rules and regulations in force at the present time? Yes [] No []
- 32.1 State whether all or a portion of the regular insurance contributions were waived during the current year under premium-paying certificates on account of meeting attained age or membership requirements? Yes [] No []
- 32.2 If so, was an additional reserve included in Exhibit 5? Yes [] No [] N/A []
- 32.3 If yes, explain _____
- 33.1 Has the reporting entity reinsured, amalgamated with, or absorbed any company, order, society, or association during the year? Yes [] No []
- 33.2 If yes, was there any contract agreement, or understanding, written or oral, expressed or implied, by means of which any officer, director, trustee, or any other person, or firm, corporation, society or association, received or is to receive any fee, commission, emolument, or compensation of any nature whatsoever in connection with, on an account of such reinsurance, amalgamation, absorption, or transfer of membership or funds? Yes [] No [] N/A []
34. Has any present or former officer, director, trustee, incorporator, or any other persons, or any firm, corporation, society or association, any claims of any nature whatsoever against this reporting entity, which is not included in the liabilities on Page 3 of this statement? Yes [] No []
- 35.1 Does the reporting entity have outstanding assessments in the form of liens against policy benefits that have increased surplus? Yes [] No []
- 35.2 If yes, what is the date of the original lien and the total outstanding balance of liens that remain in surplus?

Date	Outstanding Lien Amount
	\$ 0

FIVE-YEAR HISTORICAL DATA

Show amounts in whole dollars only, no cents; show percentages to one decimal place, i.e., 17.6.

\$000 omitted for amounts of life insurance

	1 2021	2 2020	3 2019	4 2018	5 2017
Life Insurance in Force (Exhibit of Life Insurance)					
1. Ordinary - whole life and endowment (Line 34, Col. 4).....	137,962,588	115,981,531	98,374,457	80,801,042	65,393,392
2. Ordinary - term (Line 21, Col. 4, less Line 34, Col. 4).....	59,692,783	42,094,644	24,904,258	14,276,386	9,919,403
3. Credit life (Line 21, Col. 6).....	0	0	0	0	0
4. Group, excluding FEGLI/SGLI (Line 21, Col. 9 less Lines 43 & 44, Col. 4).....	9,861	10,185	10,422	10,666	12,092
5. Industrial (Line 21, Col. 2).....	0	0	0	0	0
6. FEGLI/SGLI (Lines 43 & 44, Col. 4).....	0	0	0	0	0
7. Total (Line 21, Col. 10).....	197,665,232	158,086,360	123,289,137	95,088,094	75,324,887
7.1 Total in force for which VM-20 deterministic/stochastic reserves are calculated.....	0	0	0	0	0
New Business Issued (Exhibit of Life Insurance)					
8. Ordinary - whole life and endowment (Line 34, Col. 2).....	28,256,284	23,911,833	23,088,202	19,898,091	15,243,343
9. Ordinary - term (Line 2, Col. 4, less Line 34, Col. 2).....	22,381,211	20,545,115	12,800,635	5,874,215	2,916,011
10. Credit life (Line 2, Col. 6).....	0	0	0	0	0
11. Group (Line 2, Col. 9).....	0	0	0	0	0
12. Industrial (Line 2, Col. 2).....	0	0	0	0	0
13. Total (Line 2, Col. 10).....	50,637,495	44,456,948	35,888,836	25,772,306	18,159,354
Premium Income - Lines of Business (Exhibit 1-Part 1)					
14. Industrial life (Line 20.4, Col. 2).....	0	0	0	0	0
15.1 Ordinary life insurance (Line 20.4, Col. 3).....	1,702,943,930	1,237,016,250	1,090,925,350	730,788,568	497,241,130
15.2 Ordinary individual annuities (Line 20.4, Col. 4).....	1,521,102,250	1,333,414,256	1,427,515,871	1,316,157,992	1,212,109,266
16. Credit life (group and individual) (Line 20.4, Col. 5).....	0	0	0	0	0
17.1 Group life insurance (Line 20.4, Col. 6).....	7,644	6,988	11,958	11,670	12,986
17.2 Group annuities (Line 20.4, Col. 7).....	51,464,718	68,899,794	111,014,582	56,380,154	59,882,548
18.1 A&H - group (Line 20.4, Col. 8).....	0	0	0	0	0
18.2 A&H - credit (group and individual) (Line 20.4, Col. 9).....	0	0	0	0	0
18.3 A&H - other (Line 20.4, Col. 10).....	40,319	44,882	47,342	52,340	53,420
19. Aggregate of all other lines of business (Line 20.4, Col. 11).....	0	0	0	0	0
20. Total.....	3,275,558,861	2,639,382,170	2,629,515,102	2,103,390,723	1,769,299,350
Balance Sheet (Pages 2 and 3)					
21. Total admitted assets excluding Separate Accounts business (Page 2, Line 26, Col. 3)....	27,512,074,174	25,868,458,631	22,877,628,104	19,775,618,821	18,743,433,149
22. Total liabilities excluding Separate Accounts business (Page 3, Line 26).....	25,538,143,200	24,209,027,911	21,362,022,024	18,534,513,679	17,535,807,729
23. Aggregate life reserves (Page 3, Line 1).....	19,699,896,426	18,074,158,357	16,824,434,416	15,316,730,377	14,236,129,900
23.1 Excess VM-20 deterministic/stochastic reserve over NPR related to Line 7.1.....	0	0	0	0	0
24. Aggregate A&H reserves (Page 3, Line 2).....	363,371	397,105	420,258	446,479	474,342
25. Deposit-type contract funds (Page 3, Line 3).....	2,185,127,415	2,181,504,529	2,120,425,694	1,793,682,701	1,524,429,960
26. Asset valuation reserve (Page 3, Line 24.01).....	384,741,471	228,979,212	185,169,657	144,474,926	130,260,341
27. Capital (Page 3, Lines 29 & 30).....	3,000,000	3,000,000	3,000,000	3,000,000	3,000,000
28. Surplus (Page 3, Line 37).....	1,970,930,974	1,656,430,720	1,512,606,080	1,238,105,142	1,204,625,420
Cash Flow (Page 5)					
29. Net cash from operations (Line 11).....	2,277,925,163	1,542,418,937	1,742,597,535	1,522,153,342	1,293,168,220
Risk-Based Capital Analysis					
30. Total adjusted capital.....	2,358,761,845	1,888,475,056	1,700,809,298	1,385,624,141	1,337,941,002
31. Authorized control level risk-based capital.....	297,814,230	256,187,656	235,461,254	212,069,638	186,347,181
Percentage Distribution of Cash, Cash Equivalents and Invested Assets (Page 2, Col. 3) (Line No. /Page 2, Line 12, Col. 3) x 100.0					
32. Bonds (Line 1).....	69.3	68.8	73.3	75.3	73.1
33. Stocks (Lines 2.1 and 2.2).....	0.4	0.4	0.5	0.5	0.4
34. Mortgage loans on real estate (Lines 3.1 and 3.2).....	16.6	14.0	14.4	16.5	15.5
35. Real estate (Line 4.1, 4.2 and 4.3).....	0.0	0.0	0.0	0.0	0.0
36. Cash, cash equivalents and short-term investments (Line 5).....	0.1	0.3	0.0	0.8	0.6
37. Contract loans (Line 6).....	1.9	1.9	2.0	2.0	1.9
38. Derivatives (Line 7).....	7.1	10.7	5.8	1.0	5.0
39. Other invested assets (Line 8).....	4.6	4.0	3.9	3.9	3.5
40. Receivables for securities (Line 9).....	0.0	0.0	0.1	0.0	0.0
41. Securities lending reinvested collateral assets (Line 10).....	0.0	0.0	0.0	0.0	0.0
42. Aggregate write-ins for invested assets (Line 11).....	0.0	0.0	0.0	0.0	0.0
43. Cash, cash equivalents and invested assets (Line 12).....	100.0	100.0	100.0	100.0	100.0

FIVE-YEAR HISTORICAL DATA

(continued)

	1 2021	2 2020	3 2019	4 2018	5 2017
Investments in Parent, Subsidiaries and Affiliates					
44. Affiliated bonds (Sch. D Summary, Line 12, Col. 1).....	0	0	0	0	0
45. Affiliated preferred stocks (Sch. D Summary, Line 18, Col. 1).....	0	0	0	0	0
46. Affiliated common stocks (Sch. D Summary, Line 24, Col. 1).....	0	0	0	0	0
47. Affiliated short-term investments (subtotal included in Sch. DA, Verif., Col. 5, Line 10).....	0	0	0	0	0
48. Affiliated mortgage loans on real estate	0	0	0	0	0
49. All other affiliated.....	100,000	100,000	100,000	100,000	100,000
50. Total of above Lines 44 to 49.....	100,000	100,000	100,000	100,000	100,000
51. Total investment in parent included in Lines 44 to 49 above.....	0	0	0	0	0
Total Nonadmitted and Admitted Assets					
52. Total nonadmitted assets (Page 2, Line 28, Col. 2).....	113,869,548	141,800,351	109,678,558	75,363,340	52,449,551
53. Total admitted assets (Page 2, Line 28, Col. 3).....	27,512,074,174	25,868,458,631	22,877,628,104	19,775,618,821	18,743,433,149
Investment Data					
54. Net investment income (Exhibit of Net Investment Income).....	1,440,219,897	1,113,747,467	1,383,713,316	652,503,882	1,021,479,134
55. Realized capital gains (losses) (Page 4, Line 34, Column 1).....	(10,845,025)	(40,383,460)	(29,151,642)	(7,455,564)	(24,795,776)
56. Unrealized capital gains (losses) (Page 4, Line 38, Column 1).....	160,264,537	(538,676)	(17,245,940)	21,440,857	20,267,293
57. Total of above Lines 54, 55 and 56.....	1,589,639,409	1,072,825,332	1,337,315,734	666,489,175	1,016,950,651
Benefits and Reserve Increase (Page 6)					
58. Total contract/certificate benefits - life (Lines 10, 11, 12, 13, 14 and 15, Col. 1 minus Lines 10, 11, 12, 13, 14 and 15, Cols. 6, 7 & 8).....	1,606,762,316	1,406,040,222	1,280,264,919	1,108,018,181	940,857,081
59. Total contract/certificate benefits - A&H (Lines 13 & 14, Col. 6).....	3,424	24,788	22,258	18,536	30,914
60. Increase in life reserves - other than group and annuities (Line 19, Col. 2).....	1,013,672,462	636,078,168	583,367,633	309,805,351	195,159,739
61. Increase in A&H reserves (Line 19, Col. 6).....	383,697	(18,024)	(26,222)	(27,855)	(52,141)
62. Dividends to policyholders and refunds to members (Line 30, Col 1).....	(162,660)	130,472	56,271	76,789	102,901
Operating Percentages					
63. Insurance expense percent (Page 6, Col. 1, Lines 21, 22, & 23 less Line (6) / (Page 6, Col. 1, Line 1 plus Exhibit 7, Col. 2, Line 2) x 100.00.....	27.8	29.4	30.0	31.9	32.2
64. Lapse percent (ordinary only) [(Exhibit of Life Insurance, Col. 4, Lines 14 & 15) / 1/2 (Exhibit of Life Insurance, Col. 4, Lines 1 & 21)] x 100.00.....	6.1	6.8	6.9	6.9	7.2
65. A&H loss percent (Schedule H, Part 1, Lines 5 & 6, Col. 2).....	(72.3)	4.3	(7.2)	(16.2)	(37.9)
66. A&H cost containment percent (Schedule H, Part 1, Line 4, Col. 2).....	0.0	0.0	0.0	0.0	0.0
67. A&H expense percent excluding cost containment expenses (Schedule H, Part 1, Line 10, Col. 2).....	0.0	0.0	0.0	4.2	3.0
A&H Claim Reserve Adequacy					
68. Incurred losses on prior years' claims - group health (Sch. H, Part 3, Line 3.1, Col. 2).....	0	0	0	0	0
69. Prior years' claim liability and reserve - group health (Sch. H, Part 3, Line 3.2, Col. 2).....	0	0	0	0	0
70. Incurred losses on prior years' claims - health other than group (Sch. H, Part 3, Line 3.1, Col. 1 less Col. 2).....	2,000	2,000	2,000	2,000	2,000
71. Prior years' claim liability and reserve - health other than group (Sch. H, Part 3, Line 3.2, Col. 1 less Col. 2).....	10,000	10,000	10,000	10,000	10,000
Net Gains From Operations After Dividends to Policyholders/Members' Refunds and Federal Income Taxes by Lines of Business (Page 6.x, Line 33)					
72. Industrial life (Page 6.1, Col. 2).....	0	0	0	0	0
73. Ordinary - life (Page 6.1, Col. 1 less Cols. 2, 10 and 12).....	(43,806,943)	(73,441,286)	(1,424,976)	(47,686,655)	11,155,131
74. Ordinary - individual annuities (Page 6, Col. 4).....	278,981,043	203,775,292	247,469,349	(139,602,830)	37,147,487
75. Ordinary - supplementary contracts.....	XXX	XXX	XXX	(65,591)	(153,884)
76. Credit life (Page 6.1, Col. 10 plus Page 6.2, Col. 7).....	0	0	0	0	0
77. Group life (Page 6.2, Col. 1 less Col. 7 less Col. 9).....	681,461	210,440	312,716	767,504	647,860
78. Group annuities (Page 6, Col. 5).....	36,746,547	24,272,917	37,740,323	207,717	37,153,154
79. A&H - group (Page 6.5, Col. 3).....	0	0	0	0	0
80. A&H - credit (Page 6.5, Col. 10).....	0	0	0	0	0
81. A&H - other (Page 6.5, Col. 1 less Cols. 3 and 10).....	(311,339)	37,153	44,220	50,633	77,282
82. Aggregate of all other lines of business (Page 6, Col. 8).....	46,214,482	47,869,241	34,249,916	0	0
83. Fraternal (Page 6, Col. 7).....	0	0	0	0	0
84. Total (Page 6, Col. 1).....	318,505,252	202,723,758	0	(186,329,222)	86,027,028

NOTE: If a party to a merger, have the two most recent years of this exhibit been restated due to a merger in compliance with the disclosure requirements of SSAP No. 3, Accounting Changes and Correction of Errors?

Yes [] No []

If no, please explain:



DIRECT BUSINESS IN GRAND TOTAL DURING THE YEAR

NAIC Group Code....634

NAIC Company Code....65528

LIFE INSURANCE

	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS					
1. Life insurance.....	2,006,348,436	0	7,542	0	2,006,355,978
2. Annuity considerations.....	1,531,592,771	0	40,931,991	0	1,572,524,762
3. Deposit-type contract funds.....	1,098,960	XXX	0	XXX	1,098,960
4. Other considerations.....	0	0	0	0	0
5. Totals (Sum of Lines 1 to 4).....	3,539,040,167	0	40,939,533	0	3,579,979,700
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit.....	19,092	0	0	0	19,092
6.2 Applied to pay renewal premiums.....	15,969	0	0	0	15,969
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period.....	(246,272)	0	0	0	(246,272)
6.4 Other.....	0	0	0	0	0
6.5 Totals (Sum of Lines 6.1 to 6.4).....	(211,211)	0	0	0	(211,211)
Annuities:					
7.1 Paid in cash or left on deposit.....	0	0	0	0	0
7.2 Applied to provide paid-up annuities.....	0	0	0	0	0
7.3 Other.....	0	0	0	0	0
7.4 Totals (Sum of Lines 7.1 to 7.3).....	0	0	0	0	0
8. Grand Totals (Lines 6.5 + 7.4).....	(211,211)	0	0	0	(211,211)
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits.....	282,614,519	0	145,687	0	282,760,207
10. Matured endowments.....	364,258	0	0	0	364,258
11. Annuity benefits.....	123,789,134	0	7,890,202	0	131,679,336
12. Surrender values and withdrawals for life contracts.....	1,228,889,507	0	100,304,107	0	1,329,193,614
13. Aggregate write-ins for miscellaneous direct claims and benefits paid.....	0	0	0	0	0
14. All other benefits, except accident and health.....	2,370,480	0	25,812	0	2,396,291
15. Totals.....	1,638,027,897	0	108,365,809	0	1,746,393,706

DETAILS OF WRITE-INS

1301.	0	0	0	0	0
1302.	0	0	0	0	0
1303.	0	0	0	0	0
1398. Summary of remaining write-ins for Line 13 from overflow page.....	0	0	0	0	0
1399. Total (Lines 1301 through 1303 plus 1398)(Line 13 above).....	0	0	0	0	0

	Ordinary		Credit Life (Group and Individual)		Group		Industrial		Total	
	1 No. of Pols. & Certifs.	2 Amount	3 No. of Ind. Pols. & Gr. Certifs.	4 Amount	5 No. of Certifs.	6 Amount	7 No. of Pols. & Certifs.	8 Amount	9 No. of Pols. & Certifs.	10 Amount
DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED										
16. Unpaid December 31, prior year.....	472	50,770,689	0	0	61	66,562	0	0	533	50,837,251
17. Incurred during current year.....	2,083	301,915,319	0	0	19	170,369	0	0	2,102	302,085,688
Settled during current year:										
18.1 By payment in full.....	2,098	281,979,579	0	0	15	164,191	0	0	2,113	282,143,770
18.2 By payment on compromised claims.....	0	0	0	0	0	0	0	0	0	0
18.3 Totals paid.....	2,098	281,979,579	0	0	15	164,191	0	0	2,113	282,143,770
18.4 Reduction by compromise.....	0	0	0	0	0	0	0	0	0	0
18.5 Amount rejected.....	0	0	0	0	0	0	0	0	0	0
18.6 Total settlements.....	2,098	281,979,579	0	0	15	164,191	0	0	2,113	282,143,770
19. Unpaid Dec. 31, current year (Lines 16 + 17 - 18.6).....	457	70,706,429	0	0	65	72,740	0	0	522	70,779,169
POLICY EXHIBIT										
20. In force December 31, prior year.....	580,692	157,921,073,299	0	(a).....0	6,918	10,194,040	0	0	587,610	157,931,267,339
21. Issued during year.....	147,130	50,286,287,428	0	0	0	0	0	0	147,130	50,286,287,428
22. Other changes to in force (Net).....	(41,454)	(10,891,242,752)	0	0	(174)	(332,406)	0	0	(41,628)	(10,891,575,158)
23. In force December 31 of current year.....	686,368	197,316,117,975	0	(a).....0	6,744	9,861,634	0	0	693,112	197,325,979,609

(a) Includes Individual Credit Life Insurance, prior year \$.....0 current year \$.....0.
Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year \$.....0 current year \$.....0.
Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year \$.....0 current year \$.....0.

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Policyholder Dividends Paid, Refunds to Members or Credited on Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group policies (b).....	0	0	0	0	0
24.1 Federal Employee Health Benefits Plan premium (b).....	0	0	0	0	0
24.2 Credit (group and individual).....	0	0	0	0	0
24.3 Collectively renewable policies/certificates (b).....	0	0	0	0	0
24.4 Medicare Title XVIII exempt from state taxes or fees.....	0	0	0	0	0
Other Individual Policies:					
25.1 Non-cancelable (b).....	0	0	0	0	0
25.2 Guaranteed renewable (b).....	40,369	40,369	0	3,424	3,424
25.3 Non-renewable for stated reasons only (b).....	0	0	0	0	0
25.4 Other accident only.....	0	0	0	0	0
25.5 All other (b).....	18	18	0	0	0
25.6 Totals (Sum of Lines 25.1 to 25.5).....	40,387	40,387	0	3,424	3,424
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6).....	40,387	40,387	0	3,424	3,424

(b) For health business on indicated lines report: Number of persons insured under PPO managed products.....0 and number of persons insured under indemnity only products.....0.

EXHIBIT OF LIFE INSURANCE
(\$000 Omitted for Amounts of Life Insurance)

	Industrial		Ordinary		Credit Life (Group and Individual)		Group			10 Total Amount of Insurance
	1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance	5 Number of Individual Policies and Group Certificates	6 Amount of Insurance	Number of		9 Amount of Insurance	
							7 Policies	8 Certificates		
1. In force end of prior year.....	0	0	580,692	158,076,175	0	0	1	6,918	10,185	158,086,360
2. Issued during year.....	0	0	147,979	50,637,495	0	0	0	0	0	50,637,495
3. Reinsurance assumed.....	0	0	0	0	0	0	0	0	0	0
4. Revived during year.....	0	0	2,105	482,666	0	0	0	15	(5)	482,661
5. Increased during year (net).....	0	0	1	397,870	0	0	0	0	0	397,870
6. Subtotals, Lines 2 to 5.....	0	0	150,085	51,518,031	0	0	0	15	(5)	51,518,026
7. Additions by dividends during year.....	XXX	0	XXX	9,271	XXX	0	XXX	XXX	0	9,271
8. Aggregate write-ins for increases.....	0	0	0	0	0	0	0	0	0	0
9. Totals (Lines 1 and 6 to 8).....	0	0	730,777	209,603,477	0	0	1	6,933	10,180	209,613,657
Deductions during year:										
10. Death.....	0	0	1,692	286,583	0	0	XXX	158	261	286,844
11. Maturity.....	0	0	11	94	0	0	XXX	10	9	103
12. Disability.....	0	0	0	0	0	0	XXX	0	0	0
13. Expiry.....	0	0	178	36,000	0	0	0	0	0	36,000
14. Surrender.....	0	0	6,480	1,852,884	0	0	0	15	41	1,852,925
15. Lapse.....	0	0	34,332	9,025,340	0	0	0	0	0	9,025,340
16. Conversion.....	0	0	338	294,893	0	0	XXX	XXX	XXX	294,893
17. Decreased (net).....	0	0	0	381,439	0	0	0	0	8	381,447
18. Reinsurance.....	0	0	0	0	0	0	0	0	0	0
19. Aggregate write-ins for decreases.....	0	0	184	70,873	0	0	0	0	0	70,873
20. Totals (Lines 10 to 19).....	0	0	43,215	11,948,106	0	0	0	183	319	11,948,425
21. In force end of year (b) (Line 9 minus Line 20).....	0	0	687,562	197,655,371	0	0	1	6,750	9,861	197,665,232
22. Reinsurance ceded end of year.....	XXX	0	XXX	51,687,684	XXX	0	XXX	XXX	0	51,687,684
23. Line 21 minus Line 22.....	XXX	0	XXX	145,967,687	XXX	(a) 0	XXX	XXX	9,861	145,977,548

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DETAILS OF WRITE-INS

0801.	0	0	0	0	0	0	0	0	0	0
0802.	0	0	0	0	0	0	0	0	0	0
0803.	0	0	0	0	0	0	0	0	0	0
0898. Summary of remaining write-ins for Line 8 from overflow page	0	0	0	0	0	0	0	0	0	0
0899. Totals (Lines 0801 through 0803 plus 0898) (Line 8 above).....	0	0	0	0	0	0	0	0	0	0
1901.	0	0	184	70,873	0	0	0	0	0	70,873
1902.	0	0	0	0	0	0	0	0	0	0
1903.	0	0	0	0	0	0	0	0	0	0
1998. Summary of remaining write-ins for Line 19 from overflow page	0	0	0	0	0	0	0	0	0	0
1999. Totals (Lines 1901 through 1903 plus 1998) (Line 19 above).....	0	0	184	70,873	0	0	0	0	0	70,873

Life Accident and Health Companies Only:

(a) Group \$.....0; Individual \$.....0.

Fraternal Benefit Societies Only:

(b) Paid-up insurance included in the final totals of Line 21 (including additions to certificates) number of certificates.....0 , amount, \$.....0.

Additional accidental death benefits included in life certificates were in amount \$.....0. Does the society collect any contributions from members for general expenses of the society under fully paid-up certificates? Yes [] No []

If not, how are such expenses met?.....

EXHIBIT OF LIFE INSURANCE

(\$000 Omitted for Amounts of Life Insurance) (Continued)

ADDITIONAL INFORMATION ON INSURANCE IN FORCE END OF YEAR

	Industrial		Ordinary	
	1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance
24. Additions by dividends.....	XXX	.0	XXX	5,865
25. Other paid-up insurance.....	.0	.0	6,029	136,740
26. Debit ordinary insurance.....	XXX	XXX	.0	.0

ADDITIONAL INFORMATION ON ORDINARY INSURANCE

Term Insurance Excluding Extended Term Insurance	Issued During Year (Included in Line 2)		In Force End of Year (Included in Line 21)	
	1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance
27. Term policies-decreasing.....	.0	.0	.0	.0
28. Term policies-other.....	57,047	22,336,685	164,017	11,496
29. Other term insurance-decreasing.....	XXX	.0	XXX	.3
30. Other term insurance.....	XXX	44,526	XXX	59,648,528
31. Totals (Lines 27 to 30).....	57,047	22,381,211	164,017	59,660,027
Reconciliation to Lines 2 and 21:				
32. Term additions.....	XXX	.0	XXX	14,511
33. Totals, extended term insurance.....	XXX	XXX	414	18,245
34. Totals, whole life and endowment.....	90,932	28,256,284	523,131	137,962,588
35. Totals (Lines 31 to 34).....	147,979	50,637,495	687,562	197,655,371

CLASSIFICATION OF AMOUNT OF INSURANCE BY PARTICIPATING STATUS

	Issued During Year (Included in Line 2)		In Force End of Year (Included in Line 21)	
	1 Non-Participating	2 Participating	3 Non-Participating	4 Participating
36. Industrial.....	.0	.0	.0	.0
37. Ordinary.....	50,189,892	447,603	197,498,536	156,834
38. Credit Life (Group and Individual).....	.0	.0	.0	.0
39. Group.....	.0	.0	9,861	.0
40. Totals (Lines 36 to 39).....	50,189,892	447,603	197,508,397	156,834

ADDITIONAL INFORMATION ON CREDIT LIFE AND GROUP INSURANCE

	Credit Life		Group	
	1 Number of Individual Policies and Group Certificates	2 Amount of Insurance	3 Number of Certificates	4 Amount of Insurance
41. Amount of insurance included in Line 2 ceded to other companies.....	XXX	.0	XXX	.0
42. Number in force end of year if the number under shared groups is counted on a pro-rata basis.....	.0	XXX	.0	XXX
43. Federal Employees' Group Life Insurance included in Line 21.....	.0	.0	.0	.0
44. Servicemen's Group Life Insurance included in Line 21.....	.0	.0	.0	.0
45. Group Permanent Insurance included in Line 21.....	.0	.0	6,750	9,861

ADDITIONAL ACCIDENTAL DEATH BENEFITS

46. Amount of additional accidental death benefits in force end of year under ordinary policies.....	474,176
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BASIS OF CALCULATION OF ORDINARY TERM INSURANCE

47. State basis of calculation of (47.1) decreasing term insurance contained in Family Income, Mortgage Protection, etc., policies and riders and of (47.2) term insurance on wife and children under Family, Parent and Children, etc., policies and riders included above.
47.1
47.2

POLICIES WITH DISABILITY PROVISIONS

Disability Provision	Industrial		Ordinary		Credit		Group	
	1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance	5 Number of Policies	6 Amount of Insurance	7 Number of Certificates	8 Amount of Insurance
48. Waiver of Premium.....	.0	.0	15,197	6,043	.0	.0	.2	.1
49. Disability Income.....	.0	.0	2,033	2,359	.0	.0	.0	.0
50. Extended Benefits.....	.0	.0	XXX	XXX	.0	.0	11	328
51. Other.....	.0	.0	.0	.0	.0	.0	.0	.0
52. Total.....	.0	(a).....0	17,230	(a).....8,402	.0	(a).....0	13	(a).....329

(a) See the Annual Audited Financial Reports section of the Annual Statement Instructions.

**EXHIBIT OF NUMBER OF POLICIES, CONTRACTS, CERTIFICATES, INCOME PAYABLE
AND ACCOUNT VALUES IN FORCE FOR SUPPLEMENTARY CONTRACTS,
ANNUITIES, ACCIDENT & HEALTH AND OTHER POLICIES**

SUPPLEMENTARY CONTRACTS

	Ordinary		Group	
	1 Involving Life Contingencies	2 Not Involving Life Contingencies	3 Involving Life Contingencies	4 Not Involving Life Contingencies
1. In force end of prior year.....	47	466	.0	.2
2. Issued during year.....	3	161	.0	.0
3. Reinsurance assumed.....	0	0	.0	.0
4. Increased during year (net).....	0	13	.0	.0
5. Total (Lines 1 to 4).....	50	640	.0	.2
Deductions during year:				
6. Decreased (net).....	3	84	.0	.0
7. Reinsurance ceded.....	0	0	.0	.0
8. Totals (Lines 6 and 7).....	3	84	.0	.0
9. In force end of year (line 5 minus line 8).....	47	556	.0	.2
10. Amount on deposit.....	2,798,525	(a) 26,630,852	.0	(a) 17,276
11. Income now payable.....	47	556	.0	.2
12. Amount of income payable.....	(a) 355,393	(a) 5,658,051	(a) .0	(a) .0

ANNUITIES

	Ordinary		Group	
	1 Immediate	2 Deferred	3 Contracts	4 Certificates
1. In force end of prior year.....	541	444,302	2,929	36,331
2. Issued during year.....	32	31,227	181	.5
3. Reinsurance assumed.....	0	0	.0	.0
4. Increased during year (net).....	0	0	.0	.0
5. Total (Lines 1 to 4).....	573	475,529	3,110	36,336
Deductions during year:				
6. Decreased (net).....	33	24,854	124	1,786
7. Reinsurance ceded.....	0	0	.0	.0
8. Totals (Lines 6 and 7).....	33	24,854	124	1,786
9. In force end of year (Line 5 minus Line 8).....	540	450,675	2,986	34,550
Income now payable:				
10. Amount of income payable.....	(a) 3,146,883	XXX	XXX	(a) .0
Deferred fully paid:				
11. Account balance.....	XXX	(a) 4,534,890,470	XXX	(a) 16,577,910
Deferred not fully paid:				
12. Account balance.....	XXX	(a) 9,487,930,215	XXX	(a) 1,340,140,305

ACCIDENT AND HEALTH INSURANCE

	Group		Credit		Other	
	1 Certificates	2 Premiums in force	3 Policies	4 Premiums in force	5 Policies	6 Premiums in force
1. In force end of prior year.....	.0	.0	.0	.0	.543	37,497
2. Issued during year.....	.0	.0	.0	.0	.0	.0
3. Reinsurance assumed.....	.0	.0	.0	.0	.0	.0
4. Increased during year (net).....	.0	XXX	.0	XXX	.0	XXX
5. Total (Lines 1 to 4).....	.0	XXX	.0	XXX	.543	XXX
Deductions during year:						
6. Conversions.....	.0	XXX	XXX	XXX	XXX	XXX
7. Decreased (net).....	.0	XXX	.0	XXX	.47	XXX
8. Reinsurance ceded.....	.0	XXX	.0	XXX	.0	XXX
9. Totals (Lines 6 to 8).....	.0	XXX	.0	XXX	.47	XXX
10. In force end of year (Line 5 minus Line 9)....	.0	(a) .0	.0	(a) .0	.496	(a) 34,226

DEPOSIT FUNDS AND DIVIDEND ACCUMULATIONS

	1	2
	Deposit Funds Contracts	Dividend Accumulations Contracts
1. In force end of prior year.....	1,349	.0
2. Issued during year.....	221	.0
3. Reinsurance assumed.....	.0	.0
4. Increased during year (net).....	.0	.0
5. Total (Lines 1 to 4).....	1,570	.0
Deductions during year:		
6. Decreased (net).....	217	.0
7. Reinsurance ceded.....	.0	.0
8. Totals (Lines 6 and 7).....	217	.0
9. In force end of year (Line 5 minus Line 8).....	1,353	.0
10. Amount of account balance.....	(a) 37,327,192	(a) .0

(a) See the Annual Audited Financial Reports section of the Annual Statement Instructions.

FORM FOR CALCULATING THE INTEREST MAINTENANCE RESERVE

Interest Maintenance Reserve

	1 Amount
1. Reserve as of December 31, prior year.....	55,766,360
2. Current year's realized pre-tax capital gains/(losses) of \$.....9,355,074 transferred into the reserve net of taxes of \$.....1,964,566.....	7,390,509
3. Adjustment for current year's liability gains/(losses) released from the reserve.....	0
4. Balance before reduction for amount transferred to Summary of Operations (Line 1 + Line 2 + Line 3).....	63,156,869
5. Current year's amortization released to Summary of Operations (Amortization, Line 1, Column 4).....	7,076,189
6. Reserve as of December 31, current year (Line 4 minus Line 5).....	56,080,679

Amortization

Year of Amortization	1 Reserve as of December 31, Prior Year	2 Current Year's Realized Capital Gains/(Losses) Transferred into the Reserve Net of Taxes	3 Adjustment for Current Year's Liability Gains/(Losses) Released from the Reserve	4 Balance Before Reduction for the Current Year's Amortization (Cols. 1 + 2 + 3)
1. 2021.....	5,909,601	1,166,589	0	7,076,189
2. 2022.....	5,445,160	1,823,489	0	7,268,649
3. 2023.....	4,618,969	1,332,433	0	5,951,401
4. 2024.....	3,800,091	928,294	0	4,728,384
5. 2025.....	3,475,979	520,074	0	3,996,053
6. 2026.....	3,078,321	487,491	0	3,565,813
7. 2027.....	2,953,439	411,462	0	3,364,901
8. 2028.....	2,645,489	(4,370,841)	0	(1,725,351)
9. 2029.....	2,597,659	4,896,422	0	7,494,081
10. 2030.....	2,553,863	37,637	0	2,591,500
11. 2031.....	2,447,205	4,729	0	2,451,934
12. 2032.....	2,385,498	9,845	0	2,395,343
13. 2033.....	2,180,271	14,046	0	2,194,316
14. 2034.....	2,265,885	17,889	0	2,283,774
15. 2035.....	1,700,967	21,697	0	1,722,664
16. 2036.....	1,338,248	23,945	0	1,362,193
17. 2037.....	814,246	25,994	0	840,240
18. 2038.....	803,416	27,665	0	831,081
19. 2039.....	627,577	31,642	0	659,219
20. 2040.....	679,702	32,568	0	712,270
21. 2041.....	319,882	32,817	0	352,699
22. 2042.....	288,773	20,923	0	309,696
23. 2043.....	263,105	12,838	0	275,943
24. 2044.....	242,488	(8,055)	0	234,433
25. 2045.....	176,828	(7,424)	0	169,404
26. 2046.....	1,873,770	(8,729)	0	1,865,041
27. 2047.....	58,295	(9,984)	0	48,310
28. 2048.....	16,543	(9,807)	0	6,736
29. 2049.....	4,913	(8,841)	0	(3,927)
30. 2050.....	200,186	(6,898)	0	193,288
31. 2051 and Later.....	0	(59,400)	0	(59,400)
32. Total (Lines 1 to 31).....	55,766,366	7,390,509	0	63,156,875

ASSET VALUATION RESERVE

	Default Component			Equity Component			7 Total Amount (Cols. 3 + 6)
	1 Other Than Mortgage Loans	2 Mortgage Loans	3 Total (Cols. 1 + 2)	4 Common Stock	5 Real Estate and Other Invested Assets	6 Total (Cols. 4 + 5)	
1. Reserve as of December 31, prior year.....	116,822,329	31,317,337	148,139,666	2,359,924	78,479,624	80,839,548	228,979,214
2. Realized capital gains/(losses) net of taxes - General Account.....	1,854,125	0	1,854,125	(140,308)	(1,938,108)	(2,078,416)	(224,291)
3. Realized capital gains/(losses) net of taxes - Separate Accounts.....	0	0	0	0	0	0	0
4. Unrealized capital gains/(losses) - net of deferred taxes - General Account.....	(2,818,028)	0	(2,818,028)	93,140	129,226,266	129,319,406	126,501,378
5. Unrealized capital gains/(losses) - net of deferred taxes - Separate Accounts.....	0	0	0	0	0	0	0
6. Capital gains credited/(losses charged) to contract benefits, payments or reserves.....	0	0	0	0	0	0	0
7. Basic contribution.....	32,153,197	8,466,807	40,620,004	0	502,492	502,492	41,122,496
8. Accumulated balances (Lines 1 through 5, minus 6 plus 7).....	148,011,623	39,784,144	187,795,767	2,312,756	206,270,274	208,583,030	396,378,797
9. Maximum reserve.....	163,490,533	42,276,789	205,767,322	2,140,382	202,981,969	205,122,351	410,889,673
10. Reserve objective.....	101,553,438	32,470,384	134,023,822	1,874,387	202,293,961	204,168,348	338,192,170
11. 20% of (Line 10 minus Line 8).....	(9,291,637)	(1,462,752)	(10,754,389)	(87,674)	(795,263)	(882,936)	(11,637,325)
12. Balance before transfers (Lines 8 + 11).....	138,719,986	38,321,392	177,041,378	2,225,082	205,475,011	207,700,093	384,741,472
13. Transfers.....	2,577,742	0	2,577,742	(84,700)	(2,493,042)	(2,577,742)	0
14. Voluntary contribution.....	0	0	0	0	0	0	0
15. Adjustment down to maximum/up to zero.....	0	0	0	0	0	0	0
16. Reserve as of December 31, current year (Lines 12 + 13 + 14 + 15).....	141,297,728	38,321,392	179,619,120	2,140,382	202,981,969	205,122,351	384,741,472

ASSET VALUATION RESERVE

Basic Contribution, Reserve Objective and Maximum Reserve Calculations

Default Component

Line Number	NAIC Designation	Description	1	2	3	4	Basic Contribution		Reserve Objective		Maximum Reserve	
			Book/Adjusted Carrying Value	Reclassify Related Party Encumbrances	Add Third Party Encumbrances	Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	5 Factor	6 Amount (Cols. 4 x 5)	7 Factor	8 Amount (Cols. 4 x 7)	9 Factor	10 Amount (Cols. 4 x 9)
LONG-TERM BONDS												
1		Exempt obligations	149,932,344	XXX	XXX	149,932,344	0.0000	0	0.0000	0	0.0000	0
2.1	1	NAIC Designation Category 1.A.	1,886,734,838	XXX	XXX	1,886,734,838	0.0005	943,367	0.0016	3,018,776	0.0033	6,226,225
2.2	1	NAIC Designation Category 1.B.	343,141,919	XXX	XXX	343,141,919	0.0005	171,571	0.0016	549,027	0.0033	1,132,368
2.3	1	NAIC Designation Category 1.C.	1,339,159,659	XXX	XXX	1,339,159,659	0.0005	669,580	0.0016	2,142,655	0.0033	4,419,227
2.4	1	NAIC Designation Category 1.D.	668,380,080	XXX	XXX	668,380,080	0.0005	334,190	0.0016	1,069,408	0.0033	2,205,654
2.5	1	NAIC Designation Category 1.E.	1,047,951,511	XXX	XXX	1,047,951,511	0.0005	523,976	0.0016	1,676,722	0.0033	3,458,240
2.6	1	NAIC Designation Category 1.F.	2,182,949,244	XXX	XXX	2,182,949,244	0.0005	1,091,475	0.0016	3,492,719	0.0033	7,203,733
2.7	1	NAIC Designation Category 1.G.	2,154,434,080	XXX	XXX	2,154,434,080	0.0005	1,077,217	0.0016	3,447,095	0.0033	7,109,632
2.8		Subtotal NAIC (2.1+2.2+2.3+2.4+2.5+2.6+2.7)	9,622,751,331	XXX	XXX	9,622,751,331	XXX	4,811,376	XXX	15,396,402	XXX	31,755,079
3.1	2	NAIC Designation Category 2.A.	2,559,485,991	XXX	XXX	2,559,485,991	0.0021	5,374,921	0.0064	16,380,710	0.0106	27,130,552
3.2	2	NAIC Designation Category 2.B.	3,518,510,211	XXX	XXX	3,518,510,211	0.0021	7,388,871	0.0064	22,518,465	0.0106	37,296,208
3.3	2	NAIC Designation Category 2.C.	1,974,934,306	XXX	XXX	1,974,934,306	0.0021	4,147,362	0.0064	12,639,580	0.0106	20,934,304
3.4		Subtotal NAIC (3.1+3.2+3.3)	8,052,930,508	XXX	XXX	8,052,930,508	XXX	16,911,154	XXX	51,538,755	XXX	85,361,063
4.1	3	NAIC Designation Category 3.A.	305,504,323	XXX	XXX	305,504,323	0.0099	3,024,493	0.0263	8,034,764	0.0376	11,486,963
4.2	3	NAIC Designation Category 3.B.	201,428,001	XXX	XXX	201,428,001	0.0099	1,994,137	0.0263	5,297,556	0.0376	7,573,693
4.3	3	NAIC Designation Category 3.C.	172,483,561	XXX	XXX	172,483,561	0.0099	1,707,587	0.0263	4,536,318	0.0376	6,485,382
4.4		Subtotal NAIC (4.1+4.2+4.3)	679,415,885	XXX	XXX	679,415,885	XXX	6,726,217	XXX	17,868,638	XXX	25,546,037
5.1	4	NAIC Designation Category 4.A.	68,870,237	XXX	XXX	68,870,237	0.0245	1,687,321	0.0572	3,939,378	0.0817	5,626,698
5.2	4	NAIC Designation Category 4.B.	23,231,619	XXX	XXX	23,231,619	0.0245	569,175	0.0572	1,328,849	0.0817	1,898,023
5.3	4	NAIC Designation Category 4.C.	8,436,631	XXX	XXX	8,436,631	0.0245	206,697	0.0572	482,575	0.0817	689,273
5.4		Subtotal NAIC (5.1+5.2+5.3)	100,538,487	XXX	XXX	100,538,487	XXX	2,463,193	XXX	5,750,801	XXX	8,213,994
6.1	5	NAIC Designation Category 5.A.	10,125,775	XXX	XXX	10,125,775	0.0630	637,924	0.1128	1,142,187	0.1880	1,903,646
6.2	5	NAIC Designation Category 5.B.	884,525	XXX	XXX	884,525	0.0630	55,725	0.1128	99,774	0.1880	166,291
6.3	5	NAIC Designation Category 5.C.	7,214,178	XXX	XXX	7,214,178	0.0630	454,493	0.1128	813,759	0.1880	1,356,265
6.4		Subtotal NAIC (6.1+6.2+6.3)	18,224,478	XXX	XXX	18,224,478	XXX	1,148,142	XXX	2,055,721	XXX	3,426,202
7	6	NAIC 6	36,597,722	XXX	XXX	36,597,722	0.0000	0	0.2370	8,673,660	0.2370	8,673,660
8		Total unrated multi-class securities acquired by conversion	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0
9		Total long-term bonds (1+2.8+3.4+4.4+5.4+6.4+7+8)	18,660,390,755	XXX	XXX	18,660,390,755	XXX	32,060,082	XXX	101,283,978	XXX	162,976,036
PREFERRED STOCKS												
10	1	Highest quality	5,200,000	XXX	XXX	5,200,000	0.0005	2,600	0.0016	8,320	0.0033	17,160
11	2	High quality	10,199,000	XXX	XXX	10,199,000	0.0021	21,418	0.0064	65,274	0.0106	108,109
12	3	Medium quality	0	XXX	XXX	0	0.0099	0	0.0263	0	0.0376	0
13	4	Low quality	0	XXX	XXX	0	0.0245	0	0.0572	0	0.0817	0
14	5	Lower quality	0	XXX	XXX	0	0.0630	0	0.1128	0	0.1880	0
15	6	In or near default	0	XXX	XXX	0	0.0000	0	0.2370	0	0.2370	0
16		Affiliated life with AVR	0	XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
17		Total preferred stocks (sum of Lines 10 through 16)	15,399,000	XXX	XXX	15,399,000	XXX	24,018	XXX	73,594	XXX	125,269

ASSET VALUATION RESERVE (continued)

Basic Contribution, Reserve Objective and Maximum Reserve Calculations

Default Component

Line Number	NAIC Designation	Description	1	2	3	4	Basic Contribution		Reserve Objective		Maximum Reserve	
			Book/Adjusted Carrying Value	Reclassify Related Party Encumbrances	Add Third Party Encumbrances	Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	5 Factor	6 Amount (Cols. 4 x 5)	7 Factor	8 Amount (Cols. 4 x 7)	9 Factor	10 Amount (Cols. 4 x 9)
SHORT-TERM BONDS												
18		Exempt obligations	.0	.XXX	XXX	.0	.0000	.0	.0000	.0	.0000	.0
19.1	1	NAIC Designation Category 1.A.	.0	.XXX	XXX	.0	.0005	.0	.0016	.0	.0033	.0
19.2	1	NAIC Designation Category 1.B.	.0	.XXX	XXX	.0	.0005	.0	.0016	.0	.0033	.0
19.3	1	NAIC Designation Category 1.C.	.0	.XXX	XXX	.0	.0005	.0	.0016	.0	.0033	.0
19.4	1	NAIC Designation Category 1.D.	.0	.XXX	XXX	.0	.0005	.0	.0016	.0	.0033	.0
19.5	1	NAIC Designation Category 1.E.	.0	.XXX	XXX	.0	.0005	.0	.0016	.0	.0033	.0
19.6	1	NAIC Designation Category 1.F.	.0	.XXX	XXX	.0	.0005	.0	.0016	.0	.0033	.0
19.7	1	NAIC Designation Category 1.G.	.0	.XXX	XXX	.0	.0005	.0	.0016	.0	.0033	.0
19.8		Subtotal NAIC (19.1+19.2+19.3+19.4+19.5+19.6+19.7)	.0	.XXX	XXX	.0	XXX	.0	.XXX	.0	.XXX	.0
20.1	2	NAIC Designation Category 2.A.	.0	.XXX	XXX	.0	.0021	.0	.0064	.0	.0106	.0
20.2	2	NAIC Designation Category 2.B.	.0	.XXX	XXX	.0	.0021	.0	.0064	.0	.0106	.0
20.3	2	NAIC Designation Category 2.C.	.0	.XXX	XXX	.0	.0021	.0	.0064	.0	.0106	.0
20.4		Subtotal NAIC (20.1+20.2+20.3)	.0	.XXX	XXX	.0	XXX	.0	.XXX	.0	.XXX	.0
21.1	3	NAIC Designation Category 3.A.	12,407	.XXX	XXX	12,407	.0099	123	.0263	326	.0376	.467
21.2	3	NAIC Designation Category 3.B.	.0	.XXX	XXX	.0	.0099	.0	.0263	.0	.0376	.0
21.3	3	NAIC Designation Category 3.C.	.0	.XXX	XXX	.0	.0099	.0	.0263	.0	.0376	.0
21.4		Subtotal NAIC (21.1+21.2+21.3)	12,407	.XXX	XXX	12,407	XXX	123	.XXX	326	.XXX	.467
22.1	4	NAIC Designation Category 4.A.	73,446	.XXX	XXX	73,446	.0245	1,799	.0572	4,201	.0817	.6,001
22.2	4	NAIC Designation Category 4.B.	.0	.XXX	XXX	.0	.0245	.0	.0572	.0	.0817	.0
22.3	4	NAIC Designation Category 4.C.	.0	.XXX	XXX	.0	.0245	.0	.0572	.0	.0817	.0
22.4		Subtotal NAIC (22.1+22.2+22.3)	73,446	.XXX	XXX	73,446	XXX	1,799	.XXX	4,201	.XXX	.6,001
23.1	5	NAIC Designation Category 5.A.	.0	.XXX	XXX	.0	.0630	.0	.1128	.0	.1880	.0
23.2	5	NAIC Designation Category 5.B.	.0	.XXX	XXX	.0	.0630	.0	.1128	.0	.1880	.0
23.3	5	NAIC Designation Category 5.C.	265,999	.XXX	XXX	265,999	.0630	16,758	.1128	30,005	.1880	.50,008
23.4		Subtotal NAIC (23.1+23.2+23.3)	265,999	.XXX	XXX	265,999	XXX	16,758	.XXX	30,005	.XXX	.50,008
24	6	NAIC 6	.0	.XXX	XXX	.0	.0000	.0	.2370	.0	.2370	.0
25		Total short-term bonds (18+19.8+20.4+21.4+22.4+23.4+24)	351,852	.XXX	XXX	351,852	XXX	18,680	.XXX	34,532	.XXX	.56,475
DERIVATIVE INSTRUMENTS												
26		Exchange traded	100,925,235	.XXX	XXX	100,925,235	.0005	50,463	.0016	161,480	.0033	.333,053
27	1	Highest quality	(91,158)	.XXX	XXX	(91,158)	.0005	(46)	.0016	(146)	.0033	(301)
28	2	High quality	.0	.XXX	XXX	.0	.0021	.0	.0064	.0	.0106	.0
29	3	Medium quality	.0	.XXX	XXX	.0	.0099	.0	.0263	.0	.0376	.0
30	4	Low quality	.0	.XXX	XXX	.0	.0245	.0	.0572	.0	.0817	.0
31	5	Lower quality	.0	.XXX	XXX	.0	.0630	.0	.1128	.0	.1880	.0
32	6	In or near default	.0	.XXX	XXX	.0	.0000	.0	.2370	.0	.2370	.0
33		Total derivative instruments	100,834,077	.XXX	XXX	100,834,077	XXX	50,417	.XXX	161,335	.XXX	.332,752
34		Total (Lines 9 + 17 + 25 + 33)	18,776,975,684	.XXX	XXX	18,776,975,684	XXX	32,153,197	.XXX	101,553,438	.XXX	163,490,533

ASSET VALUATION RESERVE (continued)

Basic Contribution, Reserve Objective and Maximum Reserve Calculations

Default Component

Line Number	NAIC Designation	Description	1	2	3	4	Basic Contribution		Reserve Objective		Maximum Reserve	
			Book/Adjusted Carrying Value	Reclassify Related Party Encumbrances	Add Third Party Encumbrances	Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	5 Factor	6 Amount (Cols. 4 x 5)	7 Factor	8 Amount (Cols. 4 x 7)	9 Factor	10 Amount (Cols. 4 x 9)
MORTGAGE LOANS												
In good standing:												
35		Farm mortgages - CM1 - highest quality.....	.0	.0	XXX	.0	.0011	.0	.0057	.0	.0074	.0
36		Farm mortgages - CM2 - high quality.....	.0	.0	XXX	.0	.0040	.0	.0114	.0	.0149	.0
37		Farm mortgages - CM3 - medium quality.....	.0	.0	XXX	.0	.0069	.0	.0200	.0	.0257	.0
38		Farm mortgages - CM4 - low medium quality.....	.0	.0	XXX	.0	.0120	.0	.0343	.0	.0428	.0
39		Farm mortgages - CM5 - low quality.....	.0	.0	XXX	.0	.0183	.0	.0486	.0	.0628	.0
40		Residential mortgages-insured or guaranteed.....	.0	.0	XXX	.0	.0003	.0	.0007	.0	.0011	.0
41		Residential mortgages-all other.....	.0	.0	XXX	.0	.0015	.0	.0034	.0	.0046	.0
42		Commercial mortgages-insured or guaranteed.....	.0	.0	XXX	.0	.0003	.0	.0007	.0	.0011	.0
43		Commercial mortgages-all other - CM1 - highest quality.....	3,251,456,099	.0	XXX	3,251,456,099	.0011	3,576,602	.0057	18,533,300	.0074	24,060,775
44		Commercial mortgages-all other - CM2 - high quality.....	1,222,551,267	.0	XXX	1,222,551,267	.0040	4,890,205	.0114	13,937,084	.0149	18,216,014
45		Commercial mortgages-all other - CM3 - medium quality.....	.0	.0	XXX	.0	.0069	.0	.0200	.0	.0257	.0
46		Commercial mortgages-all other - CM4 - low medium quality.....	.0	.0	XXX	.0	.0120	.0	.0343	.0	.0428	.0
47		Commercial mortgages-all other - CM5 - low quality.....	.0	.0	XXX	.0	.0183	.0	.0486	.0	.0628	.0
Overdue, not in process:												
48		Farm mortgages.....	.0	.0	XXX	.0	.0480	.0	.0868	.0	.1371	.0
49		Residential mortgages-insured or guaranteed.....	.0	.0	XXX	.0	.0006	.0	.0014	.0	.0023	.0
50		Residential mortgages-all other.....	.0	.0	XXX	.0	.0029	.0	.0066	.0	.0103	.0
51		Commercial mortgages-insured or guaranteed.....	.0	.0	XXX	.0	.0006	.0	.0014	.0	.0023	.0
52		Commercial mortgages-all other.....	.0	.0	XXX	.0	.0480	.0	.0868	.0	.1371	.0
In process of foreclosure:												
53		Farm mortgages.....	.0	.0	XXX	.0	.0000	.0	.1942	.0	.1942	.0
54		Residential mortgages-insured or guaranteed.....	.0	.0	XXX	.0	.0000	.0	.0046	.0	.0046	.0
55		Residential mortgages-all other.....	.0	.0	XXX	.0	.0000	.0	.0149	.0	.0149	.0
56		Commercial mortgages-insured or guaranteed.....	.0	.0	XXX	.0	.0000	.0	.0046	.0	.0046	.0
57		Commercial mortgages-all other.....	.0	.0	XXX	.0	.0000	.0	.1942	.0	.1942	.0
58		Total Schedule B mortgages (sum of Lines 35 through 57).....	4,474,007,366	.0	XXX	4,474,007,366	XXX	8,466,807	XXX	32,470,384	XXX	42,276,789
59		Schedule DA mortgages.....	.0	.0	XXX	.0	.0034	.0	.0114	.0	.0149	.0
60		Total mortgage loans on real estate (Lines 58 + 59).....	4,474,007,366	.0	XXX	4,474,007,366	XXX	8,466,807	XXX	32,470,384	XXX	42,276,789

ASSET VALUATION RESERVE

Basic Contribution, Reserve Objective and Maximum Reserve Calculations

Equity and Other Invested Asset Component

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution		Reserve Objective		Maximum Reserve	
							5 Factor	6 Amount (Cols. 4 x 5)	7 Factor	8 Amount (Cols. 4 x 7)	9 Factor	10 Amount (Cols. 4 x 9)
COMMON STOCK												
1		Unaffiliated public.....	3,152,048	XXX	XXX	3,152,048	0.0000	0	(a).....0.2431	766,263	(a).....0.2431	766,263
2		Unaffiliated private.....	3,380,000	XXX	XXX	3,380,000	0.0000	0	.....0.1945	657,410	.....0.1945	657,410
3		Federal Home Loan Bank.....	73,887,500	XXX	XXX	73,887,500	0.0000	0	.....0.0061	450,714	.....0.0097	716,709
4		Affiliated life with AVR.....	0	XXX	XXX	0	0.0000	0	.....0.0000	0	.....0.0000	0
Affiliated Investment Subsidiary:												
5		Fixed income exempt obligations.....	0	0	0	0	XXX	0	XXX.....0	XXX.....0	XXX.....0	0
6		Fixed income highest quality.....	0	0	0	0	XXX	0	XXX.....0	XXX.....0	XXX.....0	0
7		Fixed income high quality.....	0	0	0	0	XXX	0	XXX.....0	XXX.....0	XXX.....0	0
8		Fixed income medium quality.....	0	0	0	0	XXX	0	XXX.....0	XXX.....0	XXX.....0	0
9		Fixed income low quality.....	0	0	0	0	XXX	0	XXX.....0	XXX.....0	XXX.....0	0
10		Fixed income lower quality.....	0	0	0	0	XXX	0	XXX.....0	XXX.....0	XXX.....0	0
11		Fixed income in or near default.....	0	0	0	0	XXX	0	XXX.....0	XXX.....0	XXX.....0	0
12		Unaffiliated common stock public.....	0	0	0	0	0.0000	0	(a).....0.0000	0	(a).....0.0000	0
13		Unaffiliated common stock private.....	0	0	0	0	0.0000	0	.....0.1945	0	.....0.1945	0
14		Real estate.....	0	0	0	0	(b).....0.0000	0	(b).....0.0000	0	(b).....0.0000	0
15		Affiliated - certain other (see SVO Purposes and Procedures Manual).....	0	XXX	XXX	0	0.0000	0	.....0.1580	0	.....0.1580	0
16		Affiliated - all other.....	0	XXX	XXX	0	0.0000	0	.....0.1945	0	.....0.1945	0
17		Total common stock (sum of Lines 1 through 16).....	80,419,548	0	0	80,419,548	XXX	0	XXX.....	1,874,387	XXX.....	2,140,382
REAL ESTATE												
18		Home office property (General Account only).....	0	0	0	0	0.0000	0	.....0.0912	0	.....0.0912	0
19		Investment properties.....	0	0	0	0	0.0000	0	.....0.0912	0	.....0.0912	0
20		Properties acquired in satisfaction of debt.....	0	0	0	0	0.0000	0	.....0.1337	0	.....0.1337	0
21		Total real estate (sum of Lines 18 through 20).....	0	0	0	0	XXX	0	XXX.....	0	XXX.....	0
OTHER INVESTED ASSETS												
INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF BONDS												
22		Exempt obligations.....	0	XXX	XXX	0	0.0000	0	.....0.0000	0	.....0.0000	0
23	1	Highest quality.....	0	XXX	XXX	0	0.0005	0	.....0.0016	0	.....0.0033	0
24	2	High quality.....	6,094,276	XXX	XXX	6,094,276	0.0021	12,798	.....0.0064	39,003	.....0.0106	64,599
25	3	Medium quality.....	0	XXX	XXX	0	0.0099	0	.....0.0263	0	.....0.0376	0
26	4	Low quality.....	0	XXX	XXX	0	0.0245	0	.....0.0572	0	.....0.0817	0
27	5	Lower quality.....	0	XXX	XXX	0	0.0630	0	.....0.1128	0	.....0.1880	0
28	6	In or near default.....	0	XXX	XXX	0	0.0000	0	.....0.2370	0	.....0.2370	0
29		Total with bond characteristics (sum of Lines 22 through 28).....	6,094,276	XXX	XXX	6,094,276	XXX	12,798	XXX.....	39,003	XXX.....	64,599

ASSET VALUATION RESERVE (continued)
 Basic Contribution, Reserve Objective and Maximum Reserve Calculations
 Equity and Other Invested Asset Component

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution		Reserve Objective		Maximum Reserve	
							5 Factor	6 Amount (Cols. 4 x 5)	7 Factor	8 Amount (Cols. 4 x 7)	9 Factor	10 Amount (Cols. 4 x 9)
INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF PREFERRED STOCKS												
30	1	Highest quality.....	84,325,400	XXX	XXX	84,325,400	0.0005	42,163	0.0016	134,921	0.0033	278,274
31	2	High quality.....	11,679,700	XXX	XXX	11,679,700	0.0021	24,527	0.0064	74,750	0.0106	123,805
32	3	Medium quality.....	0	XXX	XXX	0	0.0099	0	0.0263	0	0.0376	0
33	4	Low quality.....	0	XXX	XXX	0	0.0245	0	0.0572	0	0.0817	0
34	5	Lower quality.....	0	XXX	XXX	0	0.0630	0	0.1128	0	0.1880	0
35	6	In or near default.....	0	XXX	XXX	0	0.0000	0	0.2370	0	0.2370	0
36		Affiliated life with AVR.....	0	XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
37		Total with preferred stock characteristics (sum of Lines 30 through 36).....	96,005,100	XXX	XXX	96,005,100	XXX	66,690	XXX	209,671	XXX	402,079
INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF MORTGAGE LOANS												
In Good Standing Affiliated:												
38		Mortgages - CM1 - highest quality.....	0	0	XXX	0	0.0011	0	0.0057	0	0.0074	0
39		Mortgages - CM2 - high quality.....	0	0	XXX	0	0.0040	0	0.0114	0	0.0149	0
40		Mortgages - CM3 - medium quality.....	0	0	XXX	0	0.0069	0	0.0200	0	0.0257	0
41		Mortgages - CM4 - low medium quality.....	0	0	XXX	0	0.0120	0	0.0343	0	0.0428	0
42		Mortgages - CM5 - low quality.....	0	0	XXX	0	0.0183	0	0.0486	0	0.0628	0
43		Residential mortgages-insured or guaranteed.....	0	0	XXX	0	0.0003	0	0.0007	0	0.0011	0
44		Residential mortgages-all other.....	0	XXX	XXX	0	0.0015	0	0.0034	0	0.0046	0
45		Commercial mortgages-insured or guaranteed.....	0	0	XXX	0	0.0003	0	0.0007	0	0.0011	0
Overdue, Not in Process Affiliated:												
46		Farm mortgages.....	0	0	XXX	0	0.0480	0	0.0868	0	0.1371	0
47		Residential mortgages-insured or guaranteed.....	0	0	XXX	0	0.0006	0	0.0014	0	0.0023	0
48		Residential mortgages-all other.....	0	0	XXX	0	0.0029	0	0.0066	0	0.0103	0
49		Commercial mortgages-insured or guaranteed.....	0	0	XXX	0	0.0006	0	0.0014	0	0.0023	0
50		Commercial mortgages-all other.....	0	0	XXX	0	0.0480	0	0.0868	0	0.1371	0
In Process of foreclosure Affiliated:												
51		Farm mortgages.....	0	0	XXX	0	0.0000	0	0.1942	0	0.1942	0
52		Residential mortgages-insured or guaranteed.....	0	0	XXX	0	0.0000	0	0.0046	0	0.0046	0
53		Residential mortgages-all other.....	0	0	XXX	0	0.0000	0	0.0149	0	0.0149	0
54		Commercial mortgages-insured or guaranteed.....	0	0	XXX	0	0.0000	0	0.0046	0	0.0046	0
55		Commercial mortgages-all other.....	0	0	XXX	0	0.0000	0	0.1942	0	0.1942	0
56		Total Affiliated (Sum of Lines 38 through 55).....	0	0	XXX	0	XXX	0	XXX	0	XXX	0
57		Unaffiliated - In Good Standing with Covenants.....	0	0	XXX	0	(c) 0.0000	0	(c) 0.0000	0	(c) 0.0000	0
58		Unaffiliated - In Good Standing Defeased with Government Securities.....	0	0	XXX	0	0.0011	0	0.0057	0	0.0074	0
59		Unaffiliated - In Good Standing Primarily Senior.....	0	0	XXX	0	0.0040	0	0.0114	0	0.0149	0
60		Unaffiliated - In Good Standing All Other.....	0	0	XXX	0	0.0069	0	0.0200	0	0.0257	0
61		Unaffiliated - Overdue, Not in Process.....	0	0	XXX	0	0.0480	0	0.0868	0	0.1371	0
62		Unaffiliated - In Process of Foreclosure.....	0	0	XXX	0	0.0000	0	0.1942	0	0.1942	0
63		Total Unaffiliated (Sum of Lines 57 through 62).....	0	0	XXX	0	XXX	0	XXX	0	XXX	0
64		Total with Mortgage Loan Characteristics (Lines 56 + 63).....	0	0	XXX	0	XXX	0	XXX	0	XXX	0

ASSET VALUATION RESERVE (continued)
 Basic Contribution, Reserve Objective and Maximum Reserve Calculations
 Equity and Other Invested Asset Component

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution		Reserve Objective		Maximum Reserve	
							5 Factor	6 Amount (Cols. 4 x 5)	7 Factor	8 Amount (Cols. 4 x 7)	9 Factor	10 Amount (Cols. 4 x 9)
INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF COMMON STOCK												
65		Unaffiliated public.....	0	XXX	XXX	0	0.0000	0	(a).....0.0000	0	(a).....0.0000	0
66		Unaffiliated private.....	977,610,571	XXX	XXX	977,610,571	0.0000	0	.....0.1945	190,145,256	.....0.1945	190,145,256
67		Affiliated life with AVR.....	0	XXX	XXX	0	0.0000	0	.....0.0000	0	.....0.0000	0
68		Affiliated certain other (see SVO Purposes and Procedures Manual).....	40,406,442	XXX	XXX	40,406,442	0.0000	0	.....0.1580	6,384,218	.....0.1580	6,384,218
69		Affiliated other - all other.....	0	XXX	XXX	0	0.0000	0	.....0.1945	0	.....0.1945	0
70		Total with Common Stock Characteristics (Sum of Lines 65 through 69).....	1,018,017,013	XXX	XXX	1,018,017,013	XXX	0	XXX	196,529,474	XXX	196,529,474
INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF REAL ESTATE												
71		Home office property (general account only).....	0	0	0	0	0.0000	0	.....0.0912	0	.....0.0912	0
72		Investment properties.....	37,288,226	0	0	37,288,226	0.0000	0	.....0.0912	3,400,686	.....0.0912	3,400,686
73		Properties acquired in satisfaction of debt.....	0	0	0	0	0.0000	0	.....0.1337	0	.....0.1337	0
74		Total with Real Estate Characteristics (Sum of Lines 71 through 73).....	37,288,226	0	0	37,288,226	XXX	0	XXX	3,400,686	XXX	3,400,686
LOW INCOME HOUSING TAX CREDIT INVESTMENTS												
75		Guaranteed federal low income housing tax credit.....	0	0	0	0	0.0003	0	.....0.0006	0	.....0.0010	0
76		Non-guaranteed federal low income housing tax credit.....	67,143,482	0	0	67,143,482	0.0063	423,004	.....0.0120	805,722	.....0.0190	1,275,726
77		Guaranteed state low income housing tax credit.....	0	0	0	0	0.0003	0	.....0.0006	0	.....0.0010	0
78		Non-guaranteed state low income housing tax credit.....	0	0	0	0	0.0063	0	.....0.0120	0	.....0.0190	0
79		All other low income housing tax credit.....	0	0	0	0	0.0273	0	.....0.0600	0	.....0.0975	0
80		Total LIHTC (Sum of Lines 75 through 79).....	67,143,482	0	0	67,143,482	XXX	423,004	XXX	805,722	XXX	1,275,726
ALL OTHER INVESTMENTS												
81		NAIC 1 working capital finance investments.....	0	XXX	0	0	0.0000	0	.....0.0042	0	.....0.0042	0
82		NAIC 2 working capital finance investments.....	0	XXX	0	0	0.0000	0	.....0.0137	0	.....0.0137	0
83		Other invested assets - Schedule BA.....	8,287,371	XXX	0	8,287,371	0.0000	0	.....0.1580	1,309,405	.....0.1580	1,309,405
84		Other short-term invested assets - Schedule DA.....	0	XXX	0	0	0.0000	0	.....0.1580	0	.....0.1580	0
85		Total All Other (sum of Lines 81, 82, 83 and 84).....	8,287,371	XXX	0	8,287,371	XXX	0	XXX	1,309,405	XXX	1,309,405
86		Total Other Invested Assets - Schedule BA & DA (Sum of Lines 29, 37, 64, 70, 74, 80 and 85).....	1,232,835,468	0	0	1,232,835,468	XXX	502,492	XXX	202,293,961	XXX	202,981,969

(a) Times the company's weighted average portfolio beta (Minimum .1215, Maximum .2431).
 (b) Determined using same factors and breakdowns used for directly owned real estate.
 (c) This will be the factor associated with the risk category determined in the company generated worksheet.

ASSET VALUATION RESERVE (continued)

Basic Contributions, Reserve Objective and Maximum Reserve Calculations

Replications (Synthetic) Assets

1 RSAT Number	2 Type	3 CUSIP	4 Description of Asset(s)	5 NAIC Designation or Other Description of Asset	6 Value of Asset	7 AVR Basic Contribution	8 AVR Reserve Objective	9 AVR Maximum Reserve
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NONE

SCHEDULE F

Showing all claims for death losses and all other contract claims resisted or compromised during the year,
and all claims for death losses and all other contract claims resisted December 31 of current year

1 Contract Numbers	2 Claim Numbers	3 State of Residence of Claimant	4 Year of Claim for Death or Disability	5 Amount Claimed	6 Amount Paid During the Year	7 Amount Resisted Dec. 31 of Current Year	8 Why Compromised or Resisted
CLAIMS DISPOSED OF DURING CURRENT YEAR							
Death Claims - Ordinary							
LS0607985.....	NA.....	.....IL.....	.....2019.....	.....200,000	.....42,500	.....0	Company claims material misrepresentation.....
LS0331804.....	NA.....	.....VA.....	.....	.....500,000	.....375,000	.....0	Company claims policy lapsed prior to death.....
LS0671226.....	NA.....	.....TX.....	.....2019.....	.....110,000	.....24,049	.....0	Company claims material misrepresentation.....
666262X.....	NA.....	.....FL.....	.....2019.....	.....145,000	.....145,000	.....0	Company claims material misrepresentation.....
7105376.....	201801909.....	.....FL.....	.....2018.....	.....50,000	.....50,000	.....0	Company claims material misrepresentation.....
LS0588829.....	201801909.....	.....FL.....	.....2018.....	.....25,000	.....25,000	.....0	Company claims material misrepresentation.....
LS0623177.....	NA.....	.....CA.....	.....2019.....	.....200,000	.....0	.....0	Company claims material misrepresentation.....
7201897.....	NA.....	.....FL.....	.....2020.....	.....1,000,000	.....130,000	.....0	Company claims material misrepresentation.....
0199999. Death Claims - Ordinary.....				.....2,230,000	.....791,549	.....0	.....XXX.....
0599999. Subtotal - Disposed Death Claims.....				.....2,230,000	.....791,549	.....0	.....XXX.....
2699999. Subtotal - Claims Disposed of During Current Year.....				.....2,230,000	.....791,549	.....0	.....XXX.....
CLAIMS RESISTED DURING CURRENT YEAR							
Death Claims - Ordinary							
LS0874405.....	202001775.....	.....TX.....	.....2020.....	.....100,000	.....0	.....100,000	Company claims material misrepresentation.....
LS7157497.....	202001174.....	.....FL.....	.....2020.....	.....100,000	.....0	.....100,000	Company claims material misrepresentation.....
719172100.....	202002667.....	.....OK.....	.....2020.....	.....155,000	.....0	.....155,000	Company claims material misrepresentation.....
2799999. Death Claims - Ordinary.....				.....355,000	.....0	.....355,000	.....XXX.....
3199999. Subtotal - Resisted Death Claims.....				.....355,000	.....0	.....355,000	.....XXX.....
5299999. Subtotal - Claims Resisted of During Current Year.....				.....355,000	.....0	.....355,000	.....XXX.....
5399999. Totals.....				.....2,585,000	.....791,549	.....355,000	.....XXX.....

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT

	Total		Group Accident and Health		Credit A&H (Group and Individual)		Collectively Renewable		Other Individual Contracts									
									Non-Cancelable		Guaranteed Renewable		Non-Renewable for Stated Reasons Only		Other Accident Only		All Other	
	1 Amount	2 %	3 Amount	4 %	5 Amount	6 %	7 Amount	8 %	9 Amount	10 %	11 Amount	12 %	13 Amount	14 %	15 Amount	16 %	17 Amount	18 %
PART 1 - ANALYSIS OF UNDERWRITING OPERATIONS																		
1. Premiums written.....	40,230	XXX	0	XXX	0	XXX	0	XXX	0	XXX	40,230	XXX	0	XXX	0	XXX	0	XXX
2. Premiums earned.....	40,984	XXX	0	XXX	0	XXX	0	XXX	0	XXX	40,984	XXX	0	XXX	0	XXX	0	XXX
3. Incurred claims.....	3,424	8.4	0	0.0	0	0.0	0	0.0	0	0.0	3,424	8.4	0	0.0	0	0.0	0	0.0
4. Cost containment expenses.....	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
5. Incurred claims and cost containment expenses (Lines 3 and 4).....	3,424	8.4	0	0.0	0	0.0	0	0.0	0	0.0	3,424	8.4	0	0.0	0	0.0	0	0.0
6. Increase in contract reserves.....	(33,070)	(80.7)	0	0.0	0	0.0	0	0.0	0	0.0	(33,070)	(80.7)	0	0.0	0	0.0	0	0.0
7. Commissions (a).....	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
8. Other general insurance expenses.....	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
9. Taxes, licenses and fees.....	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
10. Total other expenses incurred.....	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
11. Aggregate write-ins for deductions.....	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
12. Gain from underwriting before dividends or refunds.....	70,630	172.3	0	0.0	0	0.0	0	0.0	0	0.0	70,630	172.3	0	0.0	0	0.0	0	0.0
13. Dividends or refunds.....	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
14. Gain from underwriting after dividends or refunds.....	70,630	172.3	0	0.0	0	0.0	0	0.0	0	0.0	70,630	172.3	0	0.0	0	0.0	0	0.0
DETAILS OF WRITE-INS																		
1101.	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
1102.	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
1103.	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
1198. Summary of remaining write-ins for Line 11 from overflow page.....	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
1199. Total (Lines 1101 through 1103 plus 1198) (Line 11 above).....	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0

38

(a) Includes \$.....0 reported as 'Contract, membership and other fees retained by agents.'

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT (continued)

	1 Total	2 Group Accident and Health	3 Credit A&H (Group and Individual)	4 Collectively Renewable	Other Individual Contracts				
					5 Non-Cancelable	6 Guaranteed Renewable	7 Non-Renewable for Stated Reasons Only	8 Other Accident Only	9 All Other
PART 2 - RESERVES AND LIABILITIES									
A. Premium Reserves:									
1. Unearned premiums.....	5,138	.0	.0	.0	.0	5,138	.0	.0	.0
2. Advance premiums.....	.621	.0	.0	.0	.0	.621	.0	.0	.0
3. Reserve for rate credits.....	.0	.0	.0	.0	.0	.0	.0	.0	.0
4. Total premium reserves, current year.....	5,759	.0	.0	.0	.0	5,759	.0	.0	.0
5. Total premium reserves, prior year.....	6,513	.0	.0	.0	.0	6,513	.0	.0	.0
6. Increase in total premium reserves.....	(754)	.0	.0	.0	.0	(754)	.0	.0	.0
B. Contract Reserves:									
1. Additional reserves (a).....	358,227	.0	.0	.0	.0	358,227	.0	.0	.0
2. Reserve for future contingent benefits.....	.0	.0	.0	.0	.0	.0	.0	.0	.0
3. Total contract reserves, current year.....	358,227	.0	.0	.0	.0	358,227	.0	.0	.0
4. Total contract reserves, prior year.....	391,297	.0	.0	.0	.0	391,297	.0	.0	.0
5. Increase in contract reserves.....	(33,070)	.0	.0	.0	.0	(33,070)	.0	.0	.0
C. Claim Reserves and Liabilities:									
1. Total current year.....	10,000	.0	.0	.0	.0	10,000	.0	.0	.0
2. Total prior year.....	10,000	.0	.0	.0	.0	10,000	.0	.0	.0
3. Increase.....	.0	.0	.0	.0	.0	.0	.0	.0	.0

PART 3 - TEST OF PRIOR YEAR'S CLAIM RESERVES AND LIABILITIES

69

1. Claims Paid During the Year:									
1.1 On claims incurred prior to current year.....	.0	.0	.0	.0	.0	.0	.0	.0	.0
1.2 On claims incurred during current year.....	3,424	.0	.0	.0	.0	3,424	.0	.0	.0
2. Claim Reserves and Liabilities, December 31, current year:									
2.1 On claims incurred prior to current year.....	2,000	.0	.0	.0	.0	2,000	.0	.0	.0
2.2 On claims incurred during current year.....	8,000	.0	.0	.0	.0	8,000	.0	.0	.0
3. Test:									
3.1 Lines 1.1 and 2.1.....	2,000	.0	.0	.0	.0	2,000	.0	.0	.0
3.2 Claim reserves and liabilities, December 31, prior year.....	10,000	.0	.0	.0	.0	10,000	.0	.0	.0
3.3 Line 3.1 minus Line 3.2.....	(8,000)	.0	.0	.0	.0	(8,000)	.0	.0	.0

PART 4 - REINSURANCE

A. Reinsurance Assumed:									
1. Premiums written.....	.0	.0	.0	.0	.0	.0	.0	.0	.0
2. Premiums earned.....	.0	.0	.0	.0	.0	.0	.0	.0	.0
3. Incurred claims.....	.0	.0	.0	.0	.0	.0	.0	.0	.0
4. Commissions.....	.0	.0	.0	.0	.0	.0	.0	.0	.0
B. Reinsurance Ceded:									
1. Premiums written.....	.0	.0	.0	.0	.0	.0	.0	.0	.0
2. Premiums earned.....	.0	.0	.0	.0	.0	.0	.0	.0	.0
3. Incurred claims.....	.0	.0	.0	.0	.0	.0	.0	.0	.0
4. Commissions.....	.0	.0	.0	.0	.0	.0	.0	.0	.0

NONE

(a) Includes \$.....0 premium deficiency reserve.

SCHEDULE H - PART 5 - HEALTH CLAIMS

	1 Medical	2 Dental	3 Other	4 Total
A. Direct:				
1. Incurred claims.....	3,424	0	0	3,424
2. Beginning claim reserves and liabilities.....	10,000	0	0	10,000
3. Ending claim reserves and liabilities.....	10,000	0	0	10,000
4. Claims paid.....	3,424	0	0	3,424
B. Assumed Reinsurance:				
5. Incurred claims.....	0	0	0	0
6. Beginning claim reserves and liabilities.....	0	0	0	0
7. Ending claim reserves and liabilities.....	0	0	0	0
8. Claims paid.....	0	0	0	0
C. Ceded Reinsurance:				
9. Incurred claims.....	0	0	0	0
10. Beginning claim reserves and liabilities.....	0	0	0	0
11. Ending claim reserves and liabilities.....	0	0	0	0
12. Claims paid.....	0	0	0	0
D. Net:				
13. Incurred claims.....	3,424	0	0	3,424
14. Beginning claim reserves and liabilities.....	10,000	0	0	10,000
15. Ending claim reserves and liabilities.....	10,000	0	0	10,000
16. Claims paid.....	3,424	0	0	3,424
E. Net Incurred Claims and Cost Containment Expenses:				
17. Incurred claims and cost containment expenses.....	3,424	0	0	3,424
18. Beginning reserves and liabilities.....	10,000	0	0	10,000
19. Ending reserves and liabilities.....	10,000	0	0	10,000
20. Paid claims and cost containment expenses.....	3,424	0	0	3,424

Sch. S - Pt. 1 - Sn. 1
NONE

Sch. S - Pt. 1 - Sn. 2
NONE

SCHEDULE S - PART 2

Reinsurance Recoverable on Paid and Unpaid Losses Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Paid Losses	Unpaid Losses
Life and Annuity - Affiliates - U.S. - Other						
66680.....	03-0144090....	04/30/1999	National Life Insurance Company.....	VT.....	.....0	.....0
0299999.	Total - Life and Annuity Affiliates - U.S. - Other.....				.....0	.....0
0399999.	Total - Life and Annuity Affiliates - U.S. - Total.....				.....0	.....0
0799999.	Total - Life and Annuity Affiliates.....				.....0	.....0
Life and Annuity - Non-Affiliates - U.S. Non-Affiliates						
80659.....	82-4533188....	10/24/2016	The Canada Life Assurance Company.....	MI.....	.....0	.....270,640
80659.....	82-4533188....	07/01/2018	The Canada Life Assurance Company.....	MI.....	.....0	.....4,270,000
80659.....	82-4533188....	10/28/2019	The Canada Life Assurance Company.....	MI.....	.....0	.....0
86258.....	13-2572994....	01/01/2003	General Re Life Corp.....	CT.....	.....0	.....49,994
88340.....	59-2859797....	07/26/2012	Hannover Life Reinsurance Company of America.....	FL.....	.....60,000	.....60,000
88340.....	59-2859797....	08/15/2013	Hannover Life Reinsurance Company of America.....	FL.....	.....197,811	.....0
88340.....	59-2859797....	10/01/2016	Hannover Life Reinsurance Company of America.....	FL.....	.....0	.....398,273
65676.....	35-0472300....	01/01/1999	Lincoln Natl Life Ins Co.....	IN.....	.....90,000	.....0
65676.....	35-0472300....	01/01/1999	Lincoln Natl Life Ins Co.....	IN.....	.....0	.....0
66346.....	58-0828824....	05/01/1999	Munich American Reassurance Co.....	GA.....	.....0	.....0
66346.....	58-0828824....	12/01/2008	Munich American Reassurance Co.....	GA.....	.....2,281,576	.....434,108
66346.....	58-0828824....	06/01/2009	Munich American Reassurance Co.....	GA.....	.....0	.....25,000
66346.....	58-0828824....	07/26/2012	Munich American Reassurance Co.....	GA.....	.....20,000	.....20,000
66346.....	58-0828824....	08/01/2013	Munich American Reassurance Co.....	GA.....	.....0	.....0
66346.....	58-0828824....	07/09/2018	Munich American Reassurance Co.....	GA.....	.....0	.....270,000
74900.....	63-0483783....	10/24/2016	PartnerRe Life Reinsurance Company of America.....	CT.....	.....682,407	.....248,921
74900.....	63-0483783....	07/01/2020	PartnerRe Life Reinsurance Company of America.....	CT.....	.....0	.....572,170
93572.....	43-1235868....	01/01/2002	RGA Reinsurance Co.....	MO.....	.....0	.....0
93572.....	43-1235868....	01/01/2004	RGA Reinsurance Co.....	MO.....	.....17,236	.....505,565
92572.....	43-1235868....	06/01/2009	RGA Reinsurance Co.....	MO.....	.....0	.....55,000
64688.....	75-6020048....	12/01/2008	SCOR Global Life Americas Reinsurance Co.....	TX.....	.....806,898	.....39,333
64688.....	75-6020048....	08/15/2013	SCOR Global Life Americas Reinsurance Co.....	TX.....	.....116,773	.....0
68713.....	84-0499703....	04/01/2004	Security Life of Denver Ins Co.....	CO.....	.....0	.....0
82627.....	06-0839705....	04/01/2004	Swiss Re Life & Health Amer Inc.....	CT.....	.....0	.....0
82627.....	06-0839705....	10/01/2004	Swiss Re Life & Health Amer Inc.....	CT.....	.....0	.....495,000
82627.....	06-0839705....	04/01/2007	Swiss Re Life & Health Amer Inc.....	CT.....	.....27,510	.....331,283
82627.....	06-0839705....	11/18/2006	Swiss Re Life & Health Amer Inc.....	CT.....	.....200,000	.....0
82627.....	06-0839705....	05/01/2018	Swiss Re Life & Health Amer Inc.....	CT.....	.....1,189,337	.....360,000
82627.....	06-0839705....	10/28/2019	Swiss Re Life & Health Amer Inc.....	CT.....	.....0	.....0
82627.....	06-0839705....	12/01/2020	Swiss Re Life & Health Amer Inc.....	CT.....	.....0	.....43,493
0899999.	Total - Life and Annuity Non-Affiliates - U.S. Non-Affiliates.....				5,689,548	8,448,780
1099999.	Total - Life and Annuity Non-Affiliates.....				5,689,548	8,448,780
1199999.	Total - Life and Annuity.....				5,689,548	8,448,780
2399999.	Total U.S.....				5,689,548	8,448,780
9999999.	Total.....				5,689,548	8,448,780

SCHEDULE S - PART 3 - SECTION 1

Reinsurance Ceded Life Insurance, Annuities, Deposit Funds and Other Liabilities
Without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Amount in Force at End of Year	Reserve Credit Taken		11 Premiums	Outstanding Surplus Relief		14 Modified Coinsurance Reserve	15 Funds Withheld Under Coinsurance
								9 Current Year	10 Prior Year		12 Current Year	13 Prior Year		
General Account - Authorized - Affiliates - U.S. - Captive														
16057	81-3685613	10/01/2016	Longhorn Reinsurance Company	VT	CO/I	OL	18,138,752,152	1,597,648,364	1,390,737,086	190,559,125	0	0	0	1,586,457,340
0199999	Total - General Account - Authorized - Affiliates - U.S. - Captive													1,586,457,340
General Account - Authorized - Affiliates - U.S. - Other														
66680	03-0144090	04/30/1999	National Life Insurance Company	VT	YRT/I	OL	155,880	348	327	207	0	0	0	0
0299999	Total - General Account - Authorized - Affiliates - U.S. - Other													0
0399999	Total - General Account - Authorized - Affiliates - U.S. - Total													1,586,457,340
0799999	Total - General Account - Authorized - Affiliates													1,586,457,340
General Account - Authorized - Non-Affiliates - U.S. Non-Affiliates														
68276	48-1024691	09/01/1999	Employers Reassurance Corporation	KS	CO/I	OL	0	4,444,221	4,286,040	82,627	0	0	0	0
74900	63-0483783	10/24/2016	Partnerre Life Reinsurance Company	CT	YRT/I	XXXLO	113,960,997	204,387	211,607	94,947	0	0	0	0
74900	63-0483783	10/28/2019	Partnerre Life Reinsurance Company	CT	YRT/I	XXXLO	49,901,399	93,199	45,362	36,063	0	0	0	0
74900	63-0483783	07/01/2020	Partnerre Life Reinsurance Company	CT	YRT/I	XXXLO	0	0	0	0	0	0	0	0
74900	63-0483783	10/01/2021	Partnerre Life Reinsurance Company	CT	YRT/I	XXXLO	122,373,646	126,185	0	46,185	0	0	0	0
80659	82-4533188	10/24/2016	The Canada Life Assurance Company	MI	YRT/I	XXXLO	588,899,299	1,281,212	1,272,699	599,080	0	0	0	0
80659	82-4533188	07/01/2018	The Canada Life Assurance Company	MI	YRT/I	XXXLO	456,091,934	199,616	109,246	274,409	0	0	0	0
80659	82-4533188	10/28/2019	The Canada Life Assurance Company	MI	YRT/I	XXXLO	863,243,938	1,179,734	373,023	229,915	0	0	0	0
80659	82-4533188	07/01/2020	The Canada Life Assurance Company	MI	YRT/I	XXXLO	563,905	5,304	0	0	0	0	0	0
80659	82-4533188	01/01/2021	The Canada Life Assurance Company	MI	YRT/I	XXXLO	20,286,465	0	0	2,945	0	0	0	0
86258	13-2572994	01/01/2003	General Re Life Corp	CT	YRT/I	XXXLO	294,043,675	1,504,282	1,529,567	1,924,666	0	0	0	0
88340	59-2859797	06/01/1993	Hannover Life Reinsurance Co of America	FL	CO/I	OL	825,000	27,025	30,435	6,926	0	0	0	0
88340	59-2859797	07/01/2012	Hannover Life Reinsurance Company of America	FL	CO/I	XXXL	182,380,000	3,990,599	3,894,044	706,200	0	0	0	0
88340	59-2859797	08/15/2013	Hannover Life Reinsurance Company of America	FL	YRT/I	XXXLO	860,799,224	956,661	876,643	672,414	0	0	0	0
88340	59-2859797	01/01/2015	Hannover Life Reinsurance Company of America	FL	YRT/I	XXXLO	55,260,874	124,061	111,528	77,595	0	0	0	0
88340	59-2859797	11/30/2016	Hannover Life Reinsurance Company of America	FL	YRT/I	XXXLO	154,520,298	347,826	365,021	174,629	0	0	0	0
88340	59-2859797	12/31/2018	Hannover Life Reinsurance Company of America	FL	COFW/I	XXXL	15,293,936,025	176,062,571	91,268,947	104,036,450	0	0	0	84,333,972
88340	59-2859797	12/31/2018	Hannover Life Reinsurance Company of America	FL	YRT/I	XXXLO	884,816,096	313,807	71,055	1,852,144	0	0	0	0
65676	35-0472300	01/01/1999	Lincoln Natl Life Ins Co	IN	CO/I	XXXL	133,421,098	2,379,149	2,618,175	559,037	0	0	0	0
65676	35-0472300	01/01/1999	Lincoln Natl Life Ins Co	IN	YRT/I	XXXLO	2,745,254	40,082	48,370	60,315	0	0	0	0
65676	35-0472300	01/01/1999	Lincoln Natl Life Ins Co	IN	YRT/I	OL	296,657	9,083	8,022	1,568	0	0	0	0
66346	58-0828824	05/01/1999	Munich American Reassurance Co	GA	YRT/I	XXXLO	24,538,585	238,526	238,936	277,531	0	0	0	0
66346	58-0828824	05/01/1999	Munich American Reassurance Co	GA	YRT/I	OL	511,638	6,991	7,552	6,066	0	0	0	0
66346	58-0828824	04/01/2004	Munich American Reassurance Co	GA	YRT/I	XXXLO	76,851	1,087	986	1,197	0	0	0	0
66346	58-0828824	12/01/2008	Munich American Reassurance Co	GA	YRT/I	XXXLO	1,606,923,240	3,674,352	3,515,239	2,321,138	0	0	0	0
66346	58-0828824	12/01/2008	Munich American Reassurance Co	GA	YRT/I	OL	44,367	1,532	1,419	1,700	0	0	0	0
66346	58-0828824	06/01/2009	Munich American Reassurance Co	GA	CO/I	XXXL	289,263,056	6,735,187	6,682,716	810,413	0	0	0	0
66346	58-0828824	07/26/2012	Munich American Reassurance Co	GA	CO/I	XXXL	60,788,000	1,330,144	1,297,968	235,384	0	0	0	0
66346	58-0828824	08/01/2013	Munich American Reassurance Co	GA	YRT/I	XXXLO	114,105,673	451,438	455,291	268,087	0	0	0	0

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SCHEDULE S - PART 3 - SECTION 1

Reinsurance Ceded Life Insurance, Annuities, Deposit Funds and Other Liabilities
Without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
66346	58-0828824	08/15/2013	Munich American Reassurance Co.	GA	YRT/I	XXXLO	73,364,313	114,055	102,712	58,224	0	0	0	0
66346	58-0828824	01/01/2014	Munich American Reassurance Co.	GA	YRT/I	XXXLO	589,489	781	0	71,137	0	0	0	0
66346	58-0828824	07/01/2018	Munich American Reassurance Co.	GA	YRT/I	XXXLO	382,916,175	176,194	114,981	209,146	0	0	0	0
66346	58-0828824	03/01/2019	Munich American Reassurance Co.	GA	YRT/I	XXXLO	21,469,708	10,806	5,762	14,223	0	0	0	0
66346	58-0828824	10/28/2019	Munich American Reassurance Co.	GA	YRT/I	XXXLO	1,126,158,408	1,610,396	636,114	505,604	0	0	0	0
66346	58-0828824	07/01/2020	Munich American Reassurance Co.	GA	YRT/I	XXXLO	87,914	453	0	784	0	0	0	0
88099	75-1608507	10/01/2021	Optimum Re Insurance Company	TX	YRT/I	XXXLO	72,396,523	89,258	0	4,902	0	0	0	0
93572	43-1235868	04/01/2004	RGA Reinsurance Co.	MO	YRT/I	XXXLO	1,827,527,837	6,335,819	6,444,349	5,369,155	0	0	0	0
93572	43-1235868	04/01/2004	RGA Reinsurance Co.	MO	YRT/I	OL	8,159,510	56,645	62,361	1,255	0	0	0	0
93572	43-1235868	06/01/2009	RGA Reinsurance Co.	MO	CO/I	XXXL	668,633,200	15,818,644	15,795,895	1,978,059	0	0	0	0
93572	43-1235868	11/27/2013	RGA Reinsurance Co.	MO	YRT/I	OL	54,246,534	74,542	67,372	92,361	0	0	0	0
93572	43-1235868	07/01/2018	RGA Reinsurance Co.	MO	YRT/I	XXXLO	109,021,349	61,289	39,144	90,155	0	0	0	0
93572	43-1235868	03/01/2019	RGA Reinsurance Co.	MO	YRT/I	XXXLO	633,885	453	0	1,451	0	0	0	0
93572	43-1235868	10/28/2019	RGA Reinsurance Co.	MO	YRT/I	XXXLO	693,929,159	1,014,789	337,650	210,484	0	0	0	0
93572	43-1235868	07/01/2020	RGA Reinsurance Co.	MO	YRT/I	XXXLO	39,850	253	0	0	0	0	0	0
93572	43-1235868	10/01/2021	RGA Reinsurance Co.	MO	YRT/I	XXXLO	26,190,932	9,610	0	4,628	0	0	0	0
64688	75-6020048	12/01/2008	SCOR Global Life Americas Reinsurance Co.	TX	YRT/I	XXXLO	454,961,639	1,531,535	1,471,237	1,326,387	0	0	0	0
64688	75-6020048	12/01/2008	SCOR Global Life Americas Reinsurance Co.	TX	YRT/I	OL	2,190,137	2,157	2,381	1,182	0	0	0	0
64688	75-6020048	08/15/2013	SCOR Global Life Americas Reinsurance Co.	TX	YRT/I	XXXLO	73,042,818	120,502	105,374	117,574	0	0	0	0
64688	75-6020048	03/01/2019	SCOR Global Life Americas Reinsurance Co.	TX	YRT/I	XXXLO	33,114,411	11,284	5,759	11,936	0	0	0	0
87572	23-2038295	07/01/1993	Scottish Re.	DE	CO/I	OL	2,561,111	79,447	88,064	21,510	0	0	0	0
68713	84-0499703	04/01/2004	Security Life of Denver Ins Co.	CO	YRT/I	XXXLO	3,356,329	313,397	256,995	379,067	0	0	0	0
68713	84-0499703	04/01/2004	Security Life of Denver Ins Co.	CO	YRT/I	OL	867,009	3,494	5,236	2,162	0	0	0	0
82627	06-0839705	01/01/2002	Swiss Re Life & Health Amer Inc.	CT	YRT/I	XXXLO	960,278	1,734	277	4,126	0	0	0	0
82627	06-0839705	02/01/1984	Swiss Re Life & Health Amer Inc.	MO	YRT/I	OL	115,494	6,488	6,488	708	0	0	0	0
82627	06-0839705	03/16/1989	Swiss Re Life & Health Amer Inc.	MO	YRT/I	OL	74,179	23,012	23,012	443	0	0	0	0
82627	06-0839705	01/01/1990	Swiss Re Life & Health Amer Inc.	MO	YRT/I	OL	1,800,000	0	0	29,112	0	0	0	0
82627	06-0839705	07/01/1993	Swiss Re Life & Health Amer Inc.	MO	CO/I	OL	2,561,111	79,447	88,064	21,547	0	0	0	0
82627	06-0839705	04/01/2004	Swiss Re Life & Health Amer Inc.	CT	YRT/I	XXXLO	4,558,535	22,267	24,369	57,653	0	0	0	0
82627	06-0839705	04/01/2004	Swiss Re Life & Health Amer Inc.	CT	YRT/I	OL	0	0	6,296	0	0	0	0	0
82627	06-0839705	10/01/2004	Swiss Re Life & Health Amer Inc.	CT	CO/I	XXXL	54,433,957	1,310,371	1,515,829	219,568	0	0	0	0
82627	06-0839705	07/01/2006	Swiss Re Life & Health Amer Inc.	CT	YRT/I	XXXLO	355,939	443	407	337	0	0	0	0
82627	06-0839705	11/18/2006	Swiss Re Life & Health Amer Inc.	CT	CO/I	XXXL	171,428,176	4,311,178	4,583,660	544,768	0	0	0	0
82627	06-0839705	04/01/2007	Swiss Re Life & Health Amer Inc.	CT	YRT/I	XXXLO	2,071,340,302	5,195,516	5,004,739	3,592,106	0	0	0	0
82627	06-0839705	04/01/2007	Swiss Re Life & Health Amer Inc.	CT	YRT/I	OL	26,087,197	48,712	84,717	(15,682)	0	0	0	0
82627	06-0839705	08/15/2013	Swiss Re Life & Health Amer Inc.	CT	YRT/I	XXXLO	66,380,706	115,504	111,060	127,692	0	0	0	0
82627	06-0839705	07/01/2018	Swiss Re Life & Health Amer Inc.	CT	YRT/I	XXXLO	816,170,936	556,943	282,193	457,463	0	0	0	0

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SCHEDULE S - PART 3 - SECTION 1

Reinsurance Ceded Life Insurance, Annuities, Deposit Funds and Other Liabilities
Without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Amount in Force at End of Year	Reserve Credit Taken		11 Premiums	Outstanding Surplus Relief		14 Modified Coinsurance Reserve	15 Funds Withheld Under Coinsurance	
								9 Current Year	10 Prior Year		12 Current Year	13 Prior Year			
82627	06-0839705	02/01/2019	Swiss Re Life & Health Amer Inc.	CT	YRT/I	XXXLO	0	0	0	0	0	0	0	0	
82627	06-0839705	03/01/2019	Swiss Re Life & Health Amer Inc.	CT	YRT/I	XXXLO	46,900,987	22,925	12,811	47,041	0	0	0	0	
82627	06-0839705	10/28/2019	Swiss Re Life & Health Amer Inc.	CT	YRT/I	XXXLO	1,339,539,027	1,833,368	657,114	701,367	0	0	0	0	
82627	06-0839705	12/01/2020	Swiss Re Life & Health Amer Inc.	CT	YRT/I	XXXLO	0	0	0	0	0	0	0	0	
82627	06-0839705	07/01/2020	Swiss Re Life & Health Amer Inc.	CT	YRT/I	XXXLO	1,085,428,920	269,708	0	2,963,752	0	0	0	0	
82627	06-0839705	07/01/2021	Swiss Re Life & Health Amer Inc.	CT	YRT/I	XXXLO	50,564,304	0	0	7,899	0	0	0	0	
0899999	Total - General Account - Authorized - Non-Affiliates - U.S. Non-Affiliates						33,548,775,482	246,961,680	157,262,313	134,590,917	0	0	0	84,333,972	
1099999	Total - General Account - Authorized - Non-Affiliates						33,548,775,482	246,961,680	157,262,313	134,590,917	0	0	0	84,333,972	
1199999	Total - General Account - Authorized						51,687,683,514	1,844,610,392	1,547,999,726	325,150,249	0	0	0	1,670,791,312	
General Account - Unauthorized - Non-Affiliates - Non-U.S. Non-Affiliates															
61492	44-0188050	10/01/2018	Athene Life Re Ltd	BMU	MCO/I	FA	0	0	0	(42,206)	0	0	204,249,693	0	
2099999	Total - General Account - Unauthorized - Non-Affiliates - Non-U.S. Non-Affiliates						0	0	0	(42,206)	0	0	0	204,249,693	0
2199999	Total - General Account - Unauthorized - Non-Affiliates						0	0	0	(42,206)	0	0	0	204,249,693	0
2299999	Total - General Account - Unauthorized						0	0	0	(42,206)	0	0	0	204,249,693	0
4599999	Total - General Account - Authorized, Reciprocal Jurisdiction, Unauthorized and Certified						51,687,683,514	1,844,610,392	1,547,999,726	325,108,043	0	0	0	204,249,693	1,670,791,312
9199999	Total U.S.						51,687,683,514	1,844,610,392	1,547,999,726	325,150,249	0	0	0	1,670,791,312	
9299999	Total Non-U.S.						0	0	0	(42,206)	0	0	0	204,249,693	0
9999999	Total						51,687,683,514	1,844,610,392	1,547,999,726	325,108,043	0	0	0	204,249,693	1,670,791,312

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Sch. S - Pt. 3 - Sn. 2
NONE

Sch. S - Pt. 4
NONE

Sch. S - Pt. 5
NONE

SCHEDULE S - PART 6Five-Year Exhibit of Reinsurance Ceded Business
(\$000 Omitted)

	1 2021	2 2020	3 2019	4 2018	5 2017
A. OPERATIONS ITEMS					
1. Premiums and annuity considerations for life and accident and health contracts.....	325,108	307,035	366,371	364,950	328,328
2. Commissions and reinsurance expense allowances.....	52,818	59,247	64,668	52,010	39,914
3. Contract claims.....	105,703	67,384	47,648	42,195	26,075
4. Surrender benefits and withdrawals for life contracts.....	0	0	0	0	0
5. Dividends to policyholders and refunds to members.....	0	0	0	0	0
6. Reserve adjustments on reinsurance ceded.....	0	0	0	0	0
7. Increase in aggregate reserves for life and accident and health contracts.....	0	0	0	0	0
B. BALANCE SHEET ITEMS					
8. Premiums and annuity considerations for life and accident and health contracts deferred and uncollected.....	23,196	11,002	12,140	13,864	46
9. Aggregate reserves for life and accident and health contracts.....	0	0	0	0	0
10. Liability for deposit-type contracts.....	0	0	0	0	0
11. Contract claims unpaid.....	12,469	13,669	10,747	16,810	9,898
12. Amounts recoverable on reinsurance.....	6,073	7,948	2,749	4,623	452
13. Experience rating refunds due or unpaid.....	0	0	0	0	0
14. Policyholders' dividends and refunds to members (not included in Line 10).....	0	0	0	0	0
15. Commissions and reinsurance expense allowances due.....	0	0	0	0	0
16. Unauthorized reinsurance offset.....	0	0	0	0	0
17. Offset for reinsurance with certified reinsurers.....	0	0	0	0	0
C. UNAUTHORIZED REINSURANCE (DEPOSITS BY AND FUNDS WITHHELD FROM)					
18. Funds deposited by and withheld from (F).....	0	0	0	0	0
19. Letters of credit (L).....	0	0	0	0	0
20. Trust agreements (T).....	0	0	0	0	0
21. Other (O).....	0	0	0	0	0
D. REINSURANCE WITH CERTIFIED REINSURERS (DEPOSITS BY AND FUNDS WITHHELD FROM)					
22. Multiple beneficiary trust.....	0	0	0	0	0
23. Funds deposited by and withheld from (F).....	0	0	0	0	0
24. Letters of credit (L).....	0	0	0	0	0
25. Trust agreements (T).....	0	0	0	0	0
26. Other (O).....	0	0	0	0	0

SCHEDULE S - PART 7

Restatement of Balance Sheet to Identify Net Credit for Ceded Reinsurance

	1 As Reported (Net of Ceded)	2 Restatement Adjustments	3 Restated (Gross of Ceded)
ASSETS (Page 2, Col. 3)			
1. Cash and invested assets (Line 12).....	26,916,911,868	.0	26,916,911,868
2. Reinsurance (Line 16).....	6,076,868	.0	6,076,868
3. Premiums and considerations (Line 15).....	28,990,070	23,196,150	52,186,220
4. Net credit for ceded reinsurance.....	XXX	1,833,849,964	1,833,849,964
5. All other admitted assets (balance).....	560,095,368	.0	560,095,368
6. Total assets excluding Separate Accounts (Line 26).....	27,512,074,174	1,857,046,114	29,369,120,288
7. Separate Account assets (Line 27).....	.0	.0	.0
8. Total assets (Line 28).....	27,512,074,174	1,857,046,114	29,369,120,288
LIABILITIES, CAPITAL AND SURPLUS (Page 3)			
9. Contract reserves (Lines 1 and 2).....	19,700,259,797	1,844,576,926	21,544,836,723
10. Liability for deposit-type contracts (Line 3).....	2,185,127,415	.0	2,185,127,415
11. Claim reserves (Line 4).....	59,565,133	12,469,187	72,034,320
12. Policyholder dividends/member refunds/reserves (Lines 5 through 7).....	178,800	.0	178,800
13. Premium & annuity considerations received in advance (Line 8).....	288,248	.0	288,248
14. Other contract liabilities (Line 9).....	56,156,797	.0	56,156,797
15. Reinsurance in unauthorized companies (Line 24.02 minus inset amount).....	.0	.0	.0
16. Funds held under reinsurance treaties with unauthorized reinsurers (Line 24.03 minus inset amount).....	.0	.0	.0
17. Reinsurance with certified reinsurers (Line 24.02 inset amount).....	.0	.0	.0
18. Funds held under reinsurance treaties with certified reinsurers (Line 24.03 inset amount).....	.0	.0	.0
19. All other liabilities (balance).....	3,536,567,011	.0	3,536,567,011
20. Total liabilities excluding Separate Accounts (Line 26).....	25,538,143,200	1,857,046,114	27,395,189,314
21. Separate Account liabilities (Line 27).....	.0	.0	.0
22. Total liabilities (Line 28).....	25,538,143,200	1,857,046,114	27,395,189,314
23. Capital & surplus (Line 38).....	1,973,930,974	XXX	1,973,930,974
24. Total liabilities, capital & surplus (Line 39).....	27,512,074,174	1,857,046,114	29,369,120,288
NET CREDIT FOR CEDED REINSURANCE			
25. Contract reserves.....	1,844,576,926		
26. Claim reserves.....	12,469,187		
27. Policyholder dividends/reserves.....	.0		
28. Premium & annuity considerations received in advance.....	.0		
29. Liability for deposit-type contracts.....	.0		
30. Other contract liabilities.....	.0		
31. Reinsurance ceded assets.....	.0		
32. Other ceded reinsurance recoverables.....	.0		
33. Total ceded reinsurance recoverables.....	1,857,046,114		
34. Premiums and considerations.....	23,196,150		
35. Reinsurance in unauthorized companies.....	.0		
36. Funds held under reinsurance treaties with unauthorized reinsurers.....	.0		
37. Reinsurance with certified reinsurers.....	.0		
38. Funds held under reinsurance treaties with certified reinsurers.....	.0		
39. Other ceded reinsurance payables/offsets.....	.0		
40. Total ceded reinsurance payables/offsets.....	23,196,150		
41. Total net credit for ceded reinsurance.....	1,833,849,964		

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS (b)

Allocated by States and Territories

1	2	3	Direct Business Only				
			4	5	6	7	
States, Etc.	Active Status (a)	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 through 5 (b)	Deposit-Type Contracts
1. Alabama	AL	13,961,263	19,315,283	175	0	33,276,720	0
2. Alaska	AK	3,098,154	1,043,076	212	0	4,141,442	0
3. Arizona	AZ	35,946,912	17,699,989	317	0	53,647,218	0
4. Arkansas	AR	7,675,475	3,809,987	132	0	11,485,594	0
5. California	CA	642,337,984	361,563,356	434	0	1,003,901,774	360,923
6. Colorado	CO	57,449,408	13,581,776	906	0	71,032,089	29,472
7. Connecticut	CT	11,025,078	8,327,736	0	0	19,352,814	0
8. Delaware	DE	6,060,828	3,887,324	0	0	9,948,152	0
9. District of Columbia	DC	9,843,344	2,079,248	0	0	11,922,592	0
10. Florida	FL	169,109,400	167,269,114	211	0	336,378,725	16,643
11. Georgia	GA	48,333,147	49,879,317	52	0	98,212,516	0
12. Hawaii	HI	28,863,717	15,728,226	0	0	44,591,943	0
13. Idaho	ID	4,031,308	3,324,150	52	0	7,355,510	0
14. Illinois	IL	38,808,052	22,260,020	52	0	61,068,125	141,984
15. Indiana	IN	6,312,446	12,503,194	40	0	18,815,680	0
16. Iowa	IA	3,668,407	2,206,045	0	0	5,874,453	0
17. Kansas	KS	4,297,345	2,935,823	274	0	7,233,442	0
18. Kentucky	KY	8,265,607	2,150,823	40	0	10,416,469	150,000
19. Louisiana	LA	11,395,804	16,405,328	7,356	0	27,808,488	0
20. Maine	ME	1,029,461	2,287,784	0	0	3,317,245	0
21. Maryland	MD	49,491,330	33,903,470	0	0	83,394,800	0
22. Massachusetts	MA	15,399,605	14,382,276	0	0	29,781,881	0
23. Michigan	MI	20,746,065	149,167,747	52	0	169,913,864	63,700
24. Minnesota	MN	20,691,528	2,359,041	52	0	23,050,621	0
25. Mississippi	MS	4,958,107	3,195,346	707	0	8,154,159	0
26. Missouri	MO	14,025,835	4,073,122	40	0	18,098,996	0
27. Montana	MT	7,760,662	685,785	336	0	8,446,784	0
28. Nebraska	NE	5,958,439	652,305	205	0	6,610,949	(12,844)
29. Nevada	NV	107,986,664	34,408,535	52	0	142,395,251	0
30. New Hampshire	NH	3,540,979	1,462,647	0	0	5,003,626	0
31. New Jersey	NJ	77,205,806	33,486,340	0	0	110,692,146	0
32. New Mexico	NM	5,469,689	4,299,528	1,063	0	9,770,279	0
33. New York	NY	23,022,641	8,403,730	0	0	31,426,371	0
34. North Carolina	NC	47,602,663	64,761,057	52	0	112,363,772	160,496
35. North Dakota	ND	4,508,100	207,913	213	0	4,716,227	0
36. Ohio	OH	26,013,166	24,750,154	0	0	50,763,321	0
37. Oklahoma	OK	9,808,565	14,525,521	3,633	0	24,337,719	0
38. Oregon	OR	10,620,961	3,847,249	0	0	14,468,210	0
39. Pennsylvania	PA	31,164,789	23,072,695	0	0	54,237,483	12,446
40. Rhode Island	RI	1,732,465	1,737,289	0	0	3,469,754	0
41. South Carolina	SC	15,871,571	20,644,065	0	0	36,515,637	0
42. South Dakota	SD	458,073	414,861	0	0	872,934	0
43. Tennessee	TN	14,649,602	13,061,075	0	0	27,710,677	0
44. Texas	TX	217,439,107	313,761,324	22,981	0	531,223,413	127,867
45. Utah	UT	15,671,097	16,471,668	268	0	32,143,034	48,271
46. Vermont	VT	5,118,475	6,234,941	0	0	11,353,416	0
47. Virginia	VA	81,240,099	31,468,373	92	0	112,708,564	0
48. Washington	WA	29,852,335	8,512,780	52	0	38,365,167	0
49. West Virginia	WV	1,392,144	5,157,678	0	0	6,549,821	0
50. Wisconsin	WI	17,540,046	4,022,051	0	0	21,562,096	0
51. Wyoming	WY	1,467,444	1,100,887	335	0	2,568,667	0
52. American Samoa	AS	0	0	0	0	0	0
53. Guam	GU	0	0	0	0	0	0
54. Puerto Rico	PR	100,667	11,165	0	0	111,832	0
55. US Virgin Islands	VI	4,504	0	0	0	4,504	0
56. Northern Mariana Islands	MP	0	0	0	0	0	0
57. Canada	CAN	0	0	0	0	0	0
58. Aggregate Other Alien	OT	6,329,615	24,545	0	0	6,354,161	0
59. Subtotal	XXX	2,006,355,978	1,572,524,762	40,387	0	3,578,921,127	1,098,960
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	(246,272)	0	0	0	(246,272)	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	787,529	0	0	0	787,529	0
94. Aggregate other amounts not allocable by State	XXX	0	0	0	0	0	0
95. Totals (Direct Business)	XXX	2,006,897,235	1,572,524,762	40,387	0	3,579,462,383	1,098,960
96. Plus reinsurance assumed	XXX	0	0	0	0	0	0
97. Totals (All Business)	XXX	2,006,897,235	1,572,524,762	40,387	0	3,579,462,383	1,098,960
98. Less reinsurance ceded	XXX	312,988,024	(42,206)	0	0	312,945,817	0
99. Totals (All Business) less reinsurance ceded (c)	XXX	1,693,909,211	1,572,566,968	(c) 40,387	0	3,266,516,566	1,098,960

DETAILS OF WRITE-INS

58001. Other Alien, ZZZ	XXX	6,329,615	24,545	0	0	6,354,161	0
58002.	XXX	0	0	0	0	0	0
58003.	XXX	0	0	0	0	0	0
58998. Summ. 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	6,329,615	24,545	0	0	6,354,161	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. Summ. 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 Counts:

L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG	50	R - Registered - Non-domiciled RRGs	0
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state	0	Q - Qualified - Qualified or accredited reinsurer	0
		N - None of the above - Not allowed to write business in the state	7

(b) Explanation of basis of allocation by states, etc., of premiums and annuity considerations.

Ordinary life premiums are allocated to states according to the premium billing address.
Annuity considerations are allocated to the issue state of the insured or annuitant in the issue year, thereafter, considerations are allocated to the state of residence of the insured or annuitant.

(c) Column 4 should balance with Exhibit 1, Lines 6.4, 10.4 and 16.4, Cols. 8, 9, and 10, or with Schedule H, Part 1, Column 1, Line 1. Indicate which:

Exhibit 1, Lines 6.4, 10.4 and 16.4, Cols 8, 9, and 10.

SCHEDULE T - PART 2

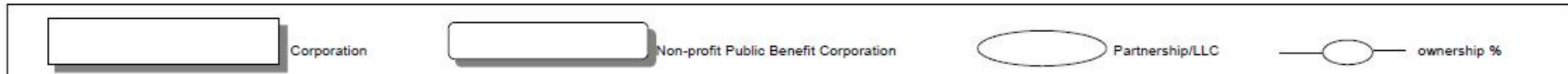
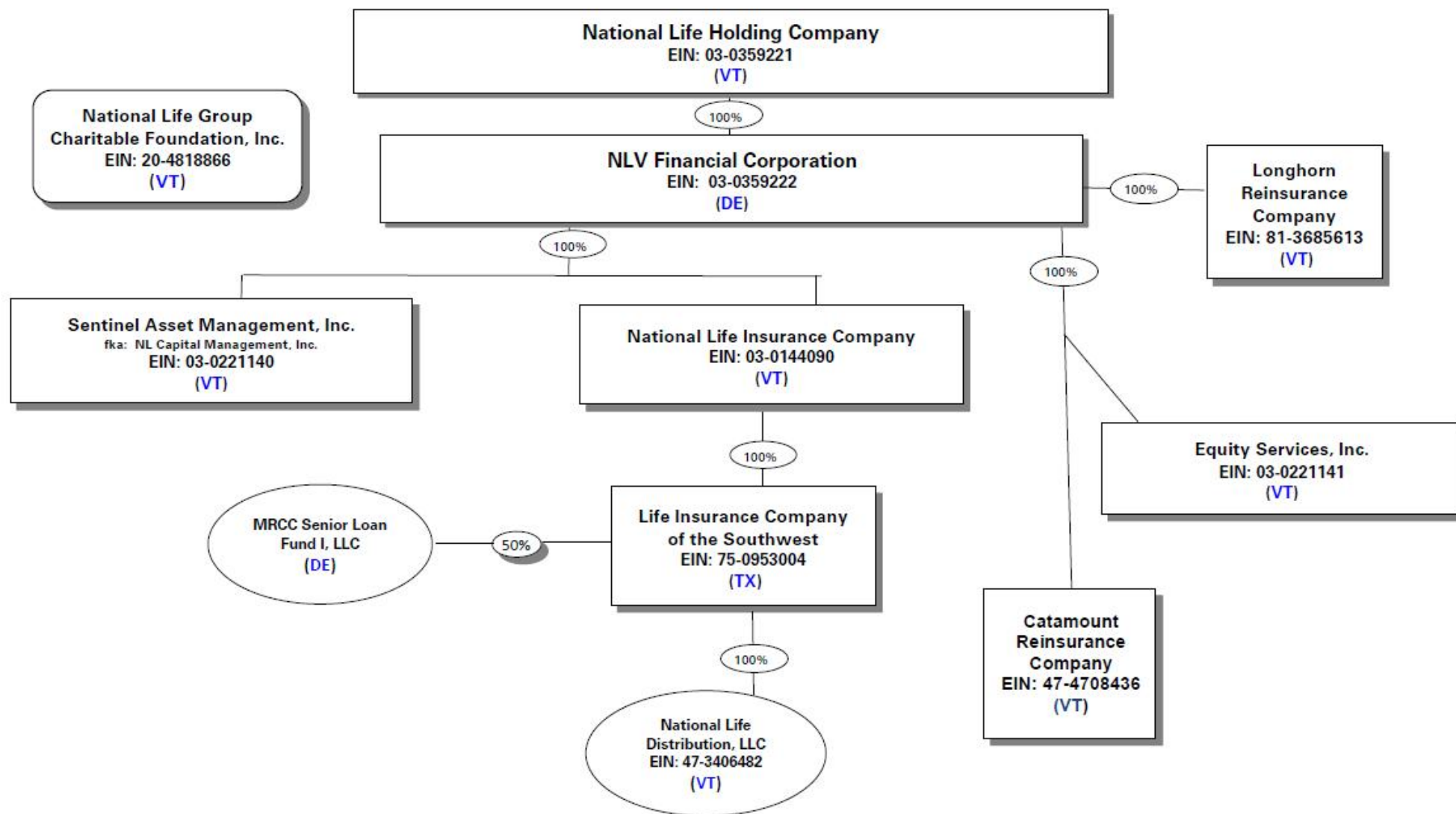
INTERSTATE COMPACT - EXHIBIT OF PREMIUMS WRITTEN

Allocated by States and Territories

States, Etc.	Direct Business Only					
	1 Life (Group and Individual)	2 Annuities (Group and Individual)	3 Disability Income (Group and Individual)	4 Long-Term Care (Group and Individual)	5 Deposit-Type Contracts	6 Totals
1. Alabama.....AL	13,961,263	19,315,283	175	0	0	33,276,720
2. Alaska.....AK	3,098,154	1,043,076	212	0	0	4,141,442
3. Arizona.....AZ	35,946,912	17,699,989	317	0	0	53,647,218
4. Arkansas.....AR	7,675,475	3,809,987	132	0	0	11,485,594
5. California.....CA	642,337,984	361,563,356	434	0	360,923	1,004,262,697
6. Colorado.....CO	57,449,408	13,581,776	906	0	29,472	71,061,562
7. Connecticut.....CT	11,025,078	8,327,736	0	0	0	19,352,814
8. Delaware.....DE	6,060,828	3,887,324	0	0	0	9,948,152
9. District of Columbia.....DC	9,843,344	2,079,248	0	0	0	11,922,592
10. Florida.....FL	169,109,400	167,269,114	211	0	16,643	336,395,368
11. Georgia.....GA	48,333,147	49,879,317	52	0	0	98,212,516
12. Hawaii.....HI	28,863,717	15,728,226	0	0	0	44,591,943
13. Idaho.....ID	4,031,308	3,324,150	52	0	0	7,355,510
14. Illinois.....IL	38,808,052	22,260,020	52	0	141,984	61,210,109
15. Indiana.....IN	6,312,446	12,503,194	40	0	0	18,815,680
16. Iowa.....IA	3,668,407	2,206,045	0	0	0	5,874,453
17. Kansas.....KS	4,297,345	2,935,823	274	0	0	7,233,442
18. Kentucky.....KY	8,265,607	2,150,823	40	0	150,000	10,566,469
19. Louisiana.....LA	11,395,804	16,405,328	7,356	0	0	27,808,488
20. Maine.....ME	1,029,461	2,287,784	0	0	0	3,317,245
21. Maryland.....MD	49,491,330	33,903,470	0	0	0	83,394,800
22. Massachusetts.....MA	15,399,605	14,382,276	0	0	0	29,781,881
23. Michigan.....MI	20,746,065	149,167,747	52	0	63,700	169,977,564
24. Minnesota.....MN	20,691,528	2,359,041	52	0	0	23,050,621
25. Mississippi.....MS	4,958,107	3,195,346	707	0	0	8,154,159
26. Missouri.....MO	14,025,835	4,073,122	40	0	0	18,098,996
27. Montana.....MT	7,760,662	685,785	336	0	0	8,446,784
28. Nebraska.....NE	5,958,439	652,305	205	0	(12,844)	6,598,106
29. Nevada.....NV	107,986,664	34,408,535	52	0	0	142,395,251
30. New Hampshire.....NH	3,540,979	1,462,647	0	0	0	5,003,626
31. New Jersey.....NJ	77,205,806	33,486,340	0	0	0	110,692,146
32. New Mexico.....NM	5,469,689	4,299,528	1,063	0	0	9,770,279
33. New York.....NY	23,022,641	8,403,730	0	0	0	31,426,371
34. North Carolina.....NC	47,602,663	64,761,057	52	0	160,496	112,524,268
35. North Dakota.....ND	4,508,100	207,913	213	0	0	4,716,227
36. Ohio.....OH	26,013,166	24,750,154	0	0	0	50,763,321
37. Oklahoma.....OK	9,808,565	14,525,521	3,633	0	0	24,337,719
38. Oregon.....OR	10,620,961	3,847,249	0	0	0	14,468,210
39. Pennsylvania.....PA	31,164,789	23,072,695	0	0	12,446	54,249,929
40. Rhode Island.....RI	1,732,465	1,737,289	0	0	0	3,469,754
41. South Carolina.....SC	15,871,571	20,644,065	0	0	0	36,515,637
42. South Dakota.....SD	458,073	414,861	0	0	0	872,934
43. Tennessee.....TN	14,649,602	13,061,075	0	0	0	27,710,677
44. Texas.....TX	217,439,107	313,761,324	22,981	0	127,867	531,351,280
45. Utah.....UT	15,671,097	16,471,668	268	0	48,271	32,191,305
46. Vermont.....VT	5,118,475	6,234,941	0	0	0	11,353,416
47. Virginia.....VA	81,240,099	31,468,373	92	0	0	112,708,564
48. Washington.....WA	29,852,335	8,512,780	52	0	0	38,365,167
49. West Virginia.....WV	1,392,144	5,157,678	0	0	0	6,549,821
50. Wisconsin.....WI	17,540,046	4,022,051	0	0	0	21,562,096
51. Wyoming.....WY	1,467,444	1,100,887	335	0	0	2,568,667
52. American Samoa.....AS	0	0	0	0	0	0
53. Guam.....GU	0	0	0	0	0	0
54. Puerto Rico.....PR	100,667	11,165	0	0	0	111,832
55. US Virgin Islands.....VI	4,504	0	0	0	0	4,504
56. Northern Mariana Islands.....MP	0	0	0	0	0	0
57. Canada.....CAN	0	0	0	0	0	0
58. Aggregate Other Alien.....OT	6,329,615	24,545	0	0	0	6,354,161
59. Totals.....	2,006,355,978	1,572,524,762	40,387	0	1,098,960	3,580,020,087

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

PART 1 – ORGANIZATIONAL CHART



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? (YES/NO)	*
Members															
0000	National Life Group.....	00000...	03-0359221..	.....0	.....0	.....	National Life Holding Company.....	VT.....	UIP.....	.....	Board.....	.....0.000	.....	...NO.....	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.....	...NO.....	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.....	...NO.....	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.....	...NO.....	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.....	...NO.....	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.....	...NO.....	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.....	...NO.....	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.....	...NO.....	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.....	...NO.....	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.....	...NO.....	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.....	...NO.....	0.....

SCHEDULE Y

PART 2 - SUMMARY OF INSURER'S TRANSACTIONS WITH ANY AFFILIATES

1	2	3	4	5	6	7	8	9	10	11	12	13
NAIC Company Code	ID Number	Names of Insurers and Parent, Subsidiaries or Affiliates	Shareholder Dividends	Capital Contributions	Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	Management Agreements and Service Contracts	Income/ (Disbursements) Incurred under Reinsurance Agreements	*	Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	Totals	Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/ (Liability)
Affiliated Transactions												
00000.....	03-0359221.....	National Life Holding Company.....	0	0	0	0	0	0		0	0	0
00000.....	20-4818866.....	National Life Group Charitable Foundation, Inc.....	0	0	0	0	0	0		0	0	0
00000.....	03-0359222.....	NLV Financial Corporation.....	50,000,000	0	0	0	(6,794)	0		0	49,993,206	0
66680.....	03-0144090.....	National Life Insurance Company.....	(50,000,000)	0	0	0	314,883,244	0		0	264,883,244	(2,431,132,780)
65528.....	75-0953004.....	Life Insurance Company of the Southwest.....	57,249,293	0	4,325,000	0	(359,377,535)	0		0	(297,803,242)	(1,597,648,364)
00000.....	03-0221140.....	Sentinel Asset Management, Inc.....	0	0	0	0	5,644	0		0	5,644	0
00000.....	03-0221141.....	Equity Services, Inc.....	0	0	0	0	(10,781,629)	0		0	(10,781,629)	0
00000.....	47-3406482.....	National Life Distribution, LLC.....	(57,249,293)	0	0	0	59,004,606	0		0	1,755,313	0
15803.....	47-4708436.....	Catamount Reinsurance Company.....	0	0	0	0	(3,196,513)	0		0	(3,196,513)	2,431,132,780
16057.....	81-3685613.....	Longhorn Reinsurance Company.....	0	0	0	0	(531,023)	0		0	(531,023)	1,597,648,364
00000.....	32-0547196.....	MRCC Senior Loan Fund I, LLC.....	0	0	(4,325,000)	0	0	0		0	(4,325,000)	0
9999999.....	Control Totals.....		0	0	0	0	0	0	XXX	0	0	0

SCHEDULE Y

PART 3 - ULTIMATE CONTROLLING PARTY AND LISTING OF OTHER U.S. INSURANCE GROUPS OR ENTITIES UNDER THAT ULTIMATE CONTROLLING PARTY'S CONTROL

1 Insurers in Holding Company	2 Owners with Greater than 10% Ownerships	3 Ownership Percentage Column 2 of Column 1	4 Granted Disclaimer of Control Affiliation of Column 2 over Column 1 (YES/NO)	5 Ultimate Controlling Party	6 U.S. Insurance Groups or Entities Controlled by Column 5	7 Ownership Percentage (Column 5 of Column 6)	8 Granted Disclaimer of Control Affiliation of Column 5 over Column 6 (YES/NO)
National Life Insurance Company.....	NLV Financial Corporation.....	.....100.000	NO.....	National Life Holding Company.....	N/A.....	N/A.....	NO.....
Life Insurance Company of the Southwest.....	National Life Insurance Company.....	.....100.000	NO.....	National Life Holding Company.....	N/A.....	N/A.....	NO.....
Catamount Reinsurance Company.....	NLV Financial Corporation.....	.....100.000	NO.....	National Life Holding Company.....	N/A.....	N/A.....	NO.....
Longhorn Reinsurance Company.....	NLV Financial Corporation.....	.....100.000	NO.....	National Life Holding Company.....	N/A.....	N/A.....	NO.....

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

The following supplemental reports are required to be filed as part of your statement filing unless specifically waived by the domiciliary state. However, in the event that your domiciliary state waives the filing requirement, your response of WAIVED 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.

MARCH FILING

1. Will the Supplemental Compensation Exhibit be filed with the state of domicile by March 1?
2. Will the confidential Risk-Based Capital Report be filed with the NAIC by March 1?
3. Will the confidential Risk-Based Capital Report be filed with the state of domicile, if required, by March 1?
4. Will an actuarial opinion be filed by March 1?

Responses

YES

YES

YES

YES

APRIL FILING

5. Will Management's Discussion and Analysis be filed by April 1?
6. Will the Life, Health & Annuity Guaranty Association Assessable Premium Exhibit-Parts 1 and 2 be filed with the state of domicile and the NAIC by April 1? (Not applicable to fraternal benefit societies)
7. Will the Supplemental Investment Risk Interrogatories be filed by April 1?

YES

YES

YES

JUNE FILING

8. Will an audited financial report be filed by June 1?
9. Will Accountants Letter of Qualifications be filed with the state of domicile and electronically with the NAIC by June 1?

YES

YES

The following supplemental reports are required to be filed as part of your statement filing **if your company is engaged in the type of business covered by the supplement. 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.

MARCH FILING

10. Will Schedule SIS (Stockholder Information Supplement) be filed with the state of domicile by March 1? (Not applicable to fraternal benefit societies)
11. Will the Medicare Supplement Insurance Experience Exhibit be filed with the state of domicile and the NAIC by March 1?
12. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC by March 1?
13. Will the actuarial opinion on participating and non-participating policies as required in Interrogatories 1 and 2 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1?
14. Will the actuarial opinion on non-guaranteed elements as required in interrogatory #3 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1?
15. Will the actuarial opinion on X-Factors be filed with the state of domicile and electronically with the NAIC by March 1?
16. Will the actuarial opinion on Separate Accounts Funding Guaranteed Minimum Benefit be filed with the state of domicile and electronically with the NAIC by March 1?
17. Will the actuarial opinion on Synthetic Guaranteed Investment Contracts be filed with the state of domicile and electronically with the NAIC by March 1?
18. Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC by March 1?
19. 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 by March 1?
20. 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 by March 1?
21. 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 by March 1?
22. 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 by March 1?
23. Will the C-3 RBC Certifications required under C-3 Phase I be filed with the state of domicile and electronically with the NAIC by March 1?
24. Will the C-3 RBC Certifications required under C-3 Phase II be filed with the state of domicile and electronically with the NAIC by March 1?
25. Will the Actuarial Certifications Related to Annuity Nonforfeiture Ongoing Compliance for Equity Indexed Annuities be filed with the state of domicile and electronically with the NAIC by March 1?
26. Will the actuarial opinion required by the Modified Guaranteed Annuity Model Regulation be filed with the state of domicile and electronically with the NAIC by March 1?
27. Will the Actuarial Certification regarding the use of 2001 Preferred Class Tables required by the Model Regulation Permitting the Recognition of Preferred Mortality Tables for Use in Determining Minimum Reserve Liabilities be filed with the state of domicile and electronically with the NAIC by March 1?
28. Will the Workers' Compensation Carve-Out Supplement be filed by March 1? (Not applicable to fraternal benefit societies)
29. Will Supplemental Schedule O be filed with the state of domicile and the NAIC by March 1?
30. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC by March 1?
31. Will an approval from the reporting entity's state of domicile for relief related to the five-year rotation requirement for lead audit partner be filed electronically with the NAIC by March 1?
32. Will an approval from the reporting entity's state of domicile for relief related to the one-year cooling off period for independent CPA be filed electronically with the NAIC by March 1?
33. Will an approval from the reporting entity's state of domicile for relief related to the Requirements for Audit Committees be filed electronically with the NAIC by March 1?
34. Will the VM-20 Reserves Supplement be filed with the state of domicile and the NAIC by March 1?
35. Will the Health Care Receivables Supplement be filed with state of domicile and the NAIC by March 1?

NO

NO

NO

YES

YES

YES

NO

NO

NO

NO

NO

YES

YES

NO

NO

YES

YES

NO

YES

NO

YES

NO

NO

NO

NO

NO

YES

NO

NO

NO

NO

NO

NO

YES

SEE EXPLANATION

APRIL FILING

36. Will the confidential Regulatory Asset Adequacy Issues Summary (RAAIS) required by the Valuation Manual be filed with the state of domicile by April 1?
37. Will the Long-Term Care Experience Reporting Forms be filed with the state of domicile and the NAIC by April 1?
38. Will the Credit Insurance Experience Exhibit be filed with the state of domicile and the NAIC by April 1? (Not applicable to fraternal benefit societies)
39. Will the Accident and Health Policy Experience Exhibit be filed by April 1?
40. Will the Supplemental Health Care Exhibit (Parts 1, 2 and 3) be filed with the state of domicile and the NAIC by April 1?
41. Will the regulator only (non-public) Supplemental Health Care Exhibit's Expense Allocation Report be filed with the state of domicile and the NAIC by April 1?
42. Will the confidential Actuarial Memorandum required by Actuarial Guideline XXXVIII 8D be filed with the state of domicile by April 30?
43. Will the Supplemental Term and Universal Life Insurance Reinsurance Exhibit be filed with the state of domicile and the NAIC by April 1?
44. Will the Variable Annuities Supplement be filed with the state of domicile and the NAIC by April 1?
45. Will the confidential Executive Summary of the PBR Actuarial Report be filed with the state of domicile by April 1?
46. Will the confidential Life Summary of the PBR Actuarial Report be filed with the state of domicile by April 1?
47. Will the confidential Variable Annuities Summary of the PBR Actuarial Report be filed with the state of domicile by April 1?

YES

NO

NO

YES

NO

NO

NO

YES

NO

NO

YES

YES

NO

AUGUST FILING

48. Will Management's Report of Internal Control Over Financial Reporting be filed with the state of domicile by August 1?

YES

EXPLANATIONS:**BAR CODE:**

1.

2.

3.

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

The following supplemental reports are required to be filed as part of your statement filing unless specifically waived by the domiciliary state. However, in the event that your domiciliary state waives the filing requirement, your response of WAIVED 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.

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SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

The following supplemental reports are required to be filed as part of your statement filing unless specifically waived by the domiciliary state. However, in the event that your domiciliary state waives the filing requirement, your response of WAIVED 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.

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48.

Annual Statement for the year 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
2597. Summary of remaining write-ins for Line 25.....	485,614	485,614	0	0

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31 Prior Year
2504. Accrued Interest on Death Claims.....	0	319,344
2597. Summary of remaining write-ins for Line 25.....	0	319,344

Additional Write-ins for Nonadmitted Assets:

	1 Current Year Total Nonadmitted Assets	2 Prior Year Total Nonadmitted Assets	3 Change in Total Nonadmitted Assets (Col. 2 - Col. 1)
2504. Prepaid Expenses.....	485,614	471,921	(13,693)
2597. Summary of remaining write-ins for Line 25.....	485,614	471,921	(13,693)

Overflow Page for Write-Ins

NONE

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1 Amount	2 Percentage of Column 1 Line 13	3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. Governments.....	149,932,346	0.6	149,932,346	0	149,932,346	0.6
1.02 All Other Governments.....	37,555,972	0.1	37,555,972	0	37,555,972	0.1
1.03 U.S. States, Territories and Possessions, etc., Guaranteed.....	98,252,041	0.4	98,252,041	0	98,252,041	0.4
1.04 U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed.....	158,390,952	0.6	158,390,952	0	158,390,952	0.6
1.05 U.S. Special Revenue and Special Assessment Obligations, etc., Non-Guaranteed.....	1,814,863,898	6.7	1,814,863,898	0	1,814,863,898	6.7
1.06 Industrial and Miscellaneous.....	16,044,649,770	59.6	16,044,649,770	0	16,044,649,770	59.6
1.07 Hybrid Securities.....	70,181,527	0.3	70,181,527	0	70,181,527	0.3
1.08 Parent, Subsidiaries and Affiliates.....	0	0.0	0	0	0	0.0
1.09 SVO Identified Funds.....	0	0.0	0	0	0	0.0
1.10 Unaffiliated Bank Loans.....	286,564,254	1.1	286,564,254	0	286,564,254	1.1
1.11 Total Long-Term Bonds.....	18,660,390,760	69.3	18,660,390,760	0	18,660,390,760	69.3
2. Preferred Stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and Misc. (Unaffiliated).....	15,399,000	0.1	15,399,000	0	15,399,000	0.1
2.02 Parent, Subsidiaries and Affiliates.....	0	0.0	0	0	0	0.0
2.03 Total Preferred Stock.....	15,399,000	0.1	15,399,000	0	15,399,000	0.1
3. Common Stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and Miscellaneous Publicly Traded (Unaffiliated).....	206,964	0.0	206,964	0	206,964	0.0
3.02 Industrial and Miscellaneous Other (Unaffiliated).....	77,267,500	0.3	77,267,500	0	77,267,500	0.3
3.03 Parent, Subsidiaries and Affiliates Publicly Traded.....	0	0.0	0	0	0	0.0
3.04 Parent, Subsidiaries and Affiliates Other.....	0	0.0	0	0	0	0.0
3.05 Mutual Funds.....	2,945,085	0.0	2,945,085	0	2,945,085	0.0
3.06 Unit Investment Trusts.....	0	0.0	0	0	0	0.0
3.07 Closed-End Funds.....	0	0.0	0	0	0	0.0
3.08 Total Common Stocks.....	80,419,549	0.3	80,419,549	0	80,419,549	0.3
4. Mortgage Loans Schedule B):						
4.01 Farm Mortgages.....	0	0.0	0	0	0	0.0
4.02 Residential Mortgages.....	0	0.0	0	0	0	0.0
4.03 Commercial Mortgages.....	4,474,007,366	16.6	4,474,007,366	0	4,474,007,366	16.6
4.04 Mezzanine Real Estate Loans.....	0	0.0	0	0	0	0.0
4.05 Total Valuation Allowance.....	0	0.0	0	0	0	0.0
4.06 Total Mortgage Loans.....	4,474,007,366	16.6	4,474,007,366	0	4,474,007,366	16.6
5. Real Estate (Schedule A):						
5.01 Properties Occupied by Company.....	0	0.0	0	0	0	0.0
5.02 Properties Held for Production of Income.....	0	0.0	0	0	0	0.0
5.03 Properties Held for Sale.....	0	0.0	0	0	0	0.0
5.04 Total Real Estate.....	0	0.0	0	0	0	0.0
6. Cash, Cash Equivalents, and Short-Term Investments::						
6.01 Cash (Schedule E, Part 1).....	27,889,295	0.1	27,889,295	0	27,889,295	0.1
6.02 Cash Equivalents (Schedule E, Part 2).....	0	0.0	0	0	0	0.0
6.03 Short-Term Investments (Schedule DA).....	351,852	0.0	351,852	0	351,852	0.0
6.04 Total Cash, Cash Equivalents, and Short-Term Investments.....	28,241,147	0.1	28,241,147	0	28,241,147	0.1
7. Contract Loans.....	509,238,520	1.9	509,238,520	0	509,238,520	1.9
8. Derivatives (Schedule DB).....	1,916,380,058	7.1	1,916,380,058	0	1,916,380,058	7.1
9. Other Invested Assets (Schedule BA).....	1,232,835,469	4.6	1,232,835,469	0	1,232,835,469	4.6
10. Receivables for Securities.....	0	0.0	0	0	0	0.0
11. Securities Lending (Schedule DL, Part 1).....	0	0.0	0	XXX	XXX	XXX
12. Other Invested Assets (Page 2, Line 11).....	0	0.0	0	0	0	0.0
13. Total Invested Assets.....	26,916,911,868	100.0	26,916,911,868	0	26,916,911,868	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year.....		0
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 6).....	0	
2.2	Additional investment made after acquisition (Part 2, Column 9).....	0	0
3.	Current year change in encumbrances:		
3.1	Totals, Part 1, Column 13.....	0	
3.2	Totals, Part 3, Column 11.....	0	0
4.	Total gain (loss) on disposals, Part 3, Column 18.....		0
5.	Deduct amounts received on disposals, Part 3, Column 15.....		0
6.	Total foreign exchange change in book/adjusted carrying value:		
6.1	Totals, Part 1, Column 15.....	0	
6.2	Totals, Part 3, Column 13.....	0	0
7.	Deduct current year's other-than-temporary impairment recognized:		
7.1	Totals, Part 1, Column 12.....	0	
7.2	Totals, Part 3, Column 10.....	0	0
8.	Deduct current year's depreciation:		
8.1	Totals, Part 1, Column 11.....	0	
8.2	Totals, Part 3, Column 9.....	0	0
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....		0
10.	Deduct total nonadmitted amounts.....		0
11.	Statement value at end of current period (Line 9 minus Line 10).....		0

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year.....		3,550,387,737
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 7).....	1,135,460,000	
2.2	Additional investment made after acquisition (Part 2, Column 8).....	23,582,562	1,159,042,562
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 12.....	0	
3.2	Totals, Part 3, Column 11.....	0	0
4.	Accrual of discount.....		0
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 9.....	0	
5.2	Totals, Part 3, Column 8.....	0	0
6.	Total gain (loss) on disposals, Part 3, Column 18.....		0
7.	Deduct amounts received on disposals, Part 3, Column 15.....		235,422,927
8.	Deduct amortization of premium and mortgage interest points and commitment fees.....		0
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
9.1	Totals, Part 1, Column 13.....	0	
9.2	Totals, Part 3, Column 13.....	0	0
10.	Deduct current year's other-than-temporary impairment recognized:		
10.1	Totals, Part 1, Column 11.....	0	
10.2	Totals, Part 3, Column 10.....	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).....		4,474,007,372
12.	Total valuation allowance.....		0
13.	Subtotal (Line 11 plus Line 12).....		4,474,007,372
14.	Deduct total nonadmitted amounts.....		0
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14).....		4,474,007,372

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year.....		1,005,163,842
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 8).....	25,195,595	
2.2	Additional investment made after acquisition (Part 2, Column 9).....	187,980,868	213,176,463
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 16.....	0	
3.2	Totals, Part 3, Column 12.....	0	0
4.	Accrual of discount.....		121,769
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 13.....	163,612,355	
5.2	Totals, Part 3, Column 9.....	0	163,612,355
6.	Total gain (loss) on disposals, Part 3, Column 19.....		116,323
7.	Deduct amounts received on disposals, Part 3, Column 16.....		123,409,028
8.	Deduct amortization of premium and depreciation.....		23,341,829
9.	Total foreign exchange change in book/adjusted carrying value:		
9.1	Totals, Part 1, Column 17.....	87,080	
9.2	Totals, Part 3, Column 14.....	(121,886)	(34,806)
10.	Deduct current year's other-than-temporary impairment recognized:		
10.1	Totals, Part 1, Column 15.....	2,569,623	
10.2	Totals, Part 3, Column 11.....	0	2,569,623
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....		1,232,835,465
12.	Deduct total nonadmitted amounts.....		0
13.	Statement value at end of current period (Line 11 minus Line 12).....		1,232,835,465

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year.....		17,508,952,065
2.	Cost of bonds and stocks acquired, Part 3, Column 7.....		3,728,980,659
3.	Accrual of discount.....		12,333,686
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12.....	(6,484,219)	
4.2	Part 2, Section 1, Column 15.....	1,655,250	
4.3	Part 2, Section 2, Column 13.....	262,545	
4.4	Part 4, Column 11.....	1,218,604	(3,347,820)
5.	Total gain (loss) on disposals, Part 4, Column 19.....		18,829,262
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7.....		2,484,715,931
7.	Deduct amortization of premium.....		42,527,788
8.	Total foreign exchange change in book/adjusted carrying value:		
8.1	Part 1, Column 15.....	0	
8.2	Part 2, Section 1, Column 19.....	0	
8.3	Part 2, Section 2, Column 16.....	0	
8.4	Part 4, Column 15.....	(101,405)	(101,405)
9.	Deduct current year's other-than-temporary impairment recognized:		
9.1	Part 1, Column 14.....	5,332,311	
9.2	Part 2, Section 1, Column 17.....	0	
9.3	Part 2, Section 2, Column 14.....	0	
9.4	Part 4, Column 13.....	0	5,332,311
10.	Total investment income recognized as a result of prepayment and/or acceleration fees, Note 5Q, Line 2.....		23,138,886
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10).....		18,756,209,303
12.	Deduct total nonadmitted amounts.....		0
13.	Statement value at end of current period (Line 11 minus Line 12).....		18,756,209,303

SCHEDULE D - SUMMARY BY COUNTRY

Long-Term Bonds and Stocks OWNED December 31 of Current Year

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS Governments (Including all obligations guaranteed by governments)	1. United States.....	149,932,344	159,923,484	149,088,511	150,142,525
	2. Canada.....	0	0	0	0
	3. Other Countries.....	37,555,972	44,226,032	37,619,386	36,049,000
	4. Totals.....	187,488,316	204,149,516	186,707,897	186,191,525
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals.....	98,252,060	116,970,000	101,631,818	82,280,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals.....	158,390,951	189,640,662	159,770,292	152,825,000
U.S. Special Revenue and Special Assessment Obligations and All Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions	7. Totals.....	1,814,863,897	2,019,076,184	1,820,479,619	1,773,827,477
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (Unaffiliated)	8. United States.....	11,947,411,234	13,082,070,564	12,011,700,443	11,294,746,407
	9. Canada.....	509,706,902	570,306,600	510,800,023	478,217,000
	10. Other Countries.....	3,944,277,396	4,102,491,128	3,950,388,360	3,836,658,556
	11. Totals.....	16,401,395,532	17,754,868,292	16,472,888,826	15,609,621,963
Parent, Subsidiaries and Affiliates	12. Totals.....	0	0	0	0
	13. Total Bonds.....	18,660,390,756	20,284,704,654	18,741,478,452	17,804,745,965
PREFERRED STOCKS Industrial and Miscellaneous (Unaffiliated)	14. United States.....	15,399,000	15,704,616	13,743,750	
	15. Canada.....	0	0	0	
	16. Other Countries.....	0	0	0	
	17. Totals.....	15,399,000	15,704,616	13,743,750	
Parent, Subsidiaries and Affiliates	18. Totals.....	0	0	0	
	19. Total Preferred Stocks.....	15,399,000	15,704,616	13,743,750	
COMMON STOCKS Industrial and Miscellaneous (Unaffiliated)	20. United States.....	80,212,589	80,212,589	79,628,168	
	21. Canada.....	0	0	0	
	22. Other Countries.....	206,960	206,960	442,735	
	23. Totals.....	80,419,549	80,419,549	80,070,903	
Parent, Subsidiaries and Affiliates	24. Totals.....	0	0	0	
	25. Total Common Stocks.....	80,419,549	80,419,549	80,070,903	
	26. Total Stocks.....	95,818,549	96,124,165	93,814,653	
	27. Total Bonds and Stocks.....	18,756,209,305	20,380,828,819	18,835,293,105	

SCHEDULE D - PART 1A - SECTION 1

Quality and Maturity Distribution of All Bonds Owned December 31, At Book/Adjusted Carrying Values By Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1.....	40,275,436	64,063,549	18,222,891	8,104,868	19,265,599	XXX	149,932,343	0.8	192,729,926	1.1	149,932,344	0
1.2 NAIC 2.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.3 NAIC 3.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.4 NAIC 4.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.5 NAIC 5.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.6 NAIC 6.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.7 Totals.....	40,275,436	64,063,549	18,222,891	8,104,868	19,265,599	XXX	149,932,343	0.8	192,729,926	1.1	149,932,344	0
2. All Other Governments												
2.1 NAIC 1.....	0	0	0	5,335,242	19,862,945	XXX	25,198,187	0.1	992,073	0.0	9,848,292	15,349,895
2.2 NAIC 2.....	0	0	0	0	12,357,785	XXX	12,357,785	0.1	0	0.0	500,000	11,857,785
2.3 NAIC 3.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.4 NAIC 4.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.5 NAIC 5.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.6 NAIC 6.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.7 Totals.....	0	0	0	5,335,242	32,220,730	XXX	37,555,972	0.2	992,073	0.0	10,348,292	27,207,680
3. U.S. States, Territories and Possessions, etc., Guaranteed												
3.1 NAIC 1.....	0	0	13,533,293	59,066,050	25,652,716	XXX	98,252,059	0.5	98,942,339	0.6	98,252,060	0
3.2 NAIC 2.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.3 NAIC 3.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.4 NAIC 4.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.5 NAIC 5.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.6 NAIC 6.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.7 Totals.....	0	0	13,533,293	59,066,050	25,652,716	XXX	98,252,059	0.5	98,942,339	0.6	98,252,060	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 NAIC 1.....	0	22,961,122	50,454,962	22,088,579	42,029,473	XXX	137,534,136	0.7	148,704,425	0.9	130,964,136	6,570,000
4.2 NAIC 2.....	0	6,694,817	5,282,317	8,879,680	0	XXX	20,856,814	0.1	20,914,612	0.1	20,856,815	0
4.3 NAIC 3.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.4 NAIC 4.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.5 NAIC 5.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.6 NAIC 6.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.7 Totals.....	0	29,655,939	55,737,279	30,968,259	42,029,473	XXX	158,390,950	0.8	169,619,037	1.0	151,820,951	6,570,000
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1.....	200,364,495	562,008,347	288,988,482	288,873,076	328,043,810	XXX	1,668,278,210	8.9	1,831,848,096	10.5	1,624,090,559	44,187,651
5.2 NAIC 2.....	234,714	18,524,407	29,996,593	50,329,594	47,500,378	XXX	146,585,686	0.8	142,828,109	0.8	104,740,022	41,845,664
5.3 NAIC 3.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.4 NAIC 4.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.5 NAIC 5.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.6 NAIC 6.....	0	0	0	0	0	XXX	0	0.0	5,309,500	0.0	0	0
5.7 Totals.....	200,599,209	580,532,754	318,985,075	339,202,670	375,544,188	XXX	1,814,863,896	9.7	1,979,985,705	11.4	1,728,830,581	86,033,315

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SCHEDULE D - PART 1A - SECTION 1 (continued)

Quality and Maturity Distribution of All Bonds Owned December 31, At Book/Adjusted Carrying Values By Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial and Miscellaneous (unaffiliated)												
6.1 NAIC 1.....	293,594,562	1,288,832,621	1,390,823,889	1,321,219,722	3,205,542,189	XXX	7,500,012,983	40.2	6,701,631,753	38.5	3,538,239,518	3,961,773,462
6.2 NAIC 2.....	267,152,310	1,374,547,811	856,038,716	1,379,130,382	3,908,782,180	XXX	7,785,651,399	41.7	7,126,299,015	40.9	5,648,791,600	2,136,859,799
6.3 NAIC 3.....	23,184,138	190,649,929	175,047,984	114,664,556	134,229,867	XXX	637,776,474	3.4	634,666,859	3.6	381,396,273	256,380,200
6.4 NAIC 4.....	5,273,433	64,878,274	9,864,614	0	0	XXX	80,016,321	0.4	128,232,381	0.7	58,048,743	21,967,578
6.5 NAIC 5.....	270,592	118,032	2,610,897	1,472,714	122,620	XXX	4,594,855	0.0	15,152,374	0.1	3,466,830	1,128,025
6.6 NAIC 6.....	2,728,146	11,320,854	0	0	22,548,722	XXX	36,597,722	0.2	3,172,500	0.0	0	36,597,722
6.7 Totals.....	592,203,181	2,930,347,521	2,434,386,100	2,816,487,374	7,271,225,578	XXX	16,044,649,754	86.0	14,609,154,882	83.9	9,629,942,964	6,414,706,786
7. Hybrid Securities												
7.1 NAIC 1.....	2,499,232	0	10,976,526	0	0	XXX	13,475,758	0.1	13,471,393	0.1	13,475,758	0
7.2 NAIC 2.....	0	0	26,234,428	0	19,441,541	XXX	45,675,969	0.2	41,393,953	0.2	45,675,969	0
7.3 NAIC 3.....	0	0	511,470	0	10,518,330	XXX	11,029,800	0.1	11,022,926	0.1	511,470	10,518,330
7.4 NAIC 4.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.5 NAIC 5.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.6 NAIC 6.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.7 Totals.....	2,499,232	0	37,722,424	0	29,959,871	XXX	70,181,527	0.4	65,888,272	0.4	59,663,197	10,518,330
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.2 NAIC 2.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.3 NAIC 3.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.4 NAIC 4.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.5 NAIC 5.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.6 NAIC 6.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.7 Totals.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. SVO Identified Funds												
9.1 NAIC 1.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.2 NAIC 2.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.3 NAIC 3.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.4 NAIC 4.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.5 NAIC 5.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.6 NAIC 6.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.7 Totals.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.1 NAIC 1.....	0	180,000,000	0	0	0	XXX	180,000,000	1.0	172,900,296	1.0	0	180,000,000
10.2 NAIC 2.....	2,511,816	21,184,500	5,192,300	12,914,237	0	XXX	41,802,853	0.2	29,588,121	0.2	12,502,501	29,300,352
10.3 NAIC 3.....	5,664,524	22,235,787	2,721,708	0	0	XXX	30,622,019	0.2	46,006,229	0.3	5,702,454	24,919,564
10.4 NAIC 4.....	2,457,866	18,137,746	0	0	0	XXX	20,595,612	0.1	32,734,171	0.2	4,271,099	16,324,513
10.5 NAIC 5.....	3,123,026	10,772,596	0	0	0	XXX	13,895,622	0.1	16,970,398	0.1	0	13,895,621
10.6 NAIC 6.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.7 Totals.....	13,757,232	252,330,629	7,914,008	12,914,237	0	XXX	286,916,106	1.5	298,199,215	1.7	22,476,054	264,440,050

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SCHEDULE D - PART 1A - SECTION 1 (continued)

Quality and Maturity Distribution of All Bonds Owned December 31, At Book/Adjusted Carrying Values By Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
11. Total Bonds Current Year												
11.1 NAIC 1.....	(d).....536,733,725	.....2,117,865,639	.....1,773,000,043	.....1,704,687,537	.....3,640,396,732	.....0	.....9,772,683,676	.....52.4	.....XXX	.....XXX	.....5,564,802,667	.....4,207,881,008
11.2 NAIC 2.....	(d).....269,898,840	.....1,420,951,535	.....922,744,354	.....1,451,253,893	.....3,988,081,884	.....0	.....8,052,930,506	.....43.2	.....XXX	.....XXX	.....5,833,066,907	.....2,219,863,600
11.3 NAIC 3.....	(d).....28,848,662	.....212,885,716	.....178,281,162	.....114,664,556	.....144,748,197	.....0	.....679,428,293	.....3.6	.....XXX	.....XXX	.....387,610,197	.....291,818,094
11.4 NAIC 4.....	(d).....7,731,299	.....83,016,020	.....9,864,614	.....0	.....0	.....0	.....100,611,933	.....0.5	.....XXX	.....XXX	.....62,319,842	.....38,292,091
11.5 NAIC 5.....	(d).....3,393,618	.....10,890,628	.....2,610,897	.....1,472,714	.....122,620	.....0	(c).....18,490,477	.....0.1	.....XXX	.....XXX	.....3,466,830	.....15,023,646
11.6 NAIC 6.....	(d).....2,728,146	.....11,320,854	.....0	.....0	.....22,548,722	.....0	(c).....36,597,722	.....0.2	.....XXX	.....XXX	.....0	.....36,597,722
11.7 Totals.....	.....849,334,290	.....3,856,930,392	.....2,886,501,070	.....3,272,078,700	.....7,795,898,155	.....0	(b).....18,660,742,607	.....100.0	.....XXX	.....XXX	.....11,851,266,443	.....6,809,476,161
11.8 Line 11.7 as a % of Col. 7.....	.....4.6	.....20.7	.....15.5	.....17.5	.....41.8	.....0.0	.....100.0	.....XXX	.....XXX	.....XXX	.....63.5	.....36.5
12. Total Bonds Prior Year												
12.1 NAIC 1.....	.....714,421,714	.....1,983,232,774	.....1,900,916,226	.....1,480,786,335	.....3,081,863,252	.....0	.....XXX	.....XXX	.....9,161,220,301	.....52.6	.....5,273,497,878	.....3,887,722,419
12.2 NAIC 2.....	.....232,652,651	.....1,723,339,540	.....1,176,881,822	.....1,087,352,624	.....3,140,797,173	.....0	.....XXX	.....XXX	.....7,361,023,810	.....42.3	.....5,303,627,553	.....2,057,396,258
12.3 NAIC 3.....	.....21,071,152	.....310,957,474	.....126,314,653	.....93,240,506	.....140,112,229	.....0	.....XXX	.....XXX	.....691,696,014	.....4.0	.....411,184,702	.....280,511,313
12.4 NAIC 4.....	.....2,995,743	.....92,446,566	.....43,692,857	.....21,831,386	.....0	.....0	.....XXX	.....XXX	.....160,966,552	.....0.9	.....86,790,411	.....74,176,142
12.5 NAIC 5.....	.....1,444,999	.....20,239,254	.....9,945,505	.....365,976	.....127,038	.....0	.....XXX	.....XXX	(c).....32,122,772	.....0.2	.....13,627,697	.....18,495,075
12.6 NAIC 6.....	.....0	.....0	.....0	.....1,012,500	.....7,469,500	.....0	.....XXX	.....XXX	(c).....8,482,000	.....0.0	.....8,482,000	.....0
12.7 Totals.....	.....972,586,259	.....4,130,215,608	.....3,257,751,063	.....2,684,589,327	.....6,370,369,192	.....0	.....XXX	.....XXX	(b).....17,415,511,449	.....100.0	.....11,097,210,241	.....6,318,301,207
12.8 Line 12.7 as a % of Col. 9.....	.....5.6	.....23.7	.....18.7	.....15.4	.....36.6	.....0.0	.....XXX	.....XXX	.....100.0	.....XXX	.....63.7	.....36.3
13. Total Publicly Traded Bonds												
13.1 NAIC 1.....	.....282,854,751	.....979,169,204	.....683,828,657	.....888,265,130	.....2,730,684,926	.....0	.....5,564,802,668	.....29.8	.....5,273,497,878	.....30.3	.....5,564,802,668	.....XXX
13.2 NAIC 2.....	.....164,734,476	.....961,182,700	.....501,580,854	.....945,745,117	.....3,259,823,760	.....0	.....5,833,066,907	.....31.3	.....5,303,627,553	.....30.5	.....5,833,066,907	.....XXX
13.3 NAIC 3.....	.....8,042,184	.....91,836,585	.....79,152,884	.....87,062,055	.....121,516,489	.....0	.....387,610,197	.....2.1	.....411,184,702	.....2.4	.....387,610,197	.....XXX
13.4 NAIC 4.....	.....5,125,870	.....57,193,972	.....0	.....0	.....0	.....0	.....62,319,842	.....0.3	.....86,790,411	.....0.5	.....62,319,842	.....XXX
13.5 NAIC 5.....	.....0	.....0	.....2,438,987	.....1,027,844	.....0	.....0	.....3,466,831	.....0.0	.....13,627,697	.....0.1	.....3,466,831	.....XXX
13.6 NAIC 6.....	.....0	.....0	.....0	.....0	.....0	.....0	.....8,482,000	.....0.0	.....8,482,000	.....0.0	.....8,482,000	.....XXX
13.7 Totals.....	.....460,757,281	.....2,089,382,461	.....1,267,001,382	.....1,922,100,146	.....6,112,025,175	.....0	.....11,851,266,445	.....63.5	.....11,097,210,241	.....63.7	.....11,851,266,445	.....XXX
13.8 Line 13.7 as a % of Col. 7.....	.....3.9	.....17.6	.....10.7	.....16.2	.....51.6	.....0.0	.....100.0	.....XXX	.....XXX	.....XXX	.....100.0	.....XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11.....	.....2.5	.....11.2	.....6.8	.....10.3	.....32.8	.....0.0	.....63.5	.....XXX	.....XXX	.....XXX	.....63.5	.....XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1.....	.....253,878,975	.....1,138,696,436	.....1,089,171,386	.....816,422,409	.....909,711,802	.....0	.....4,207,881,008	.....22.5	.....3,887,722,419	.....22.3	.....XXX	.....4,207,881,008
14.2 NAIC 2.....	.....105,164,364	.....459,768,836	.....421,163,500	.....505,508,777	.....728,258,123	.....0	.....2,219,863,600	.....11.9	.....2,057,396,258	.....11.8	.....XXX	.....2,219,863,600
14.3 NAIC 3.....	.....20,806,477	.....121,049,131	.....99,128,278	.....27,602,501	.....23,231,707	.....0	.....291,818,094	.....1.6	.....280,511,313	.....1.6	.....XXX	.....291,818,094
14.4 NAIC 4.....	.....2,605,428	.....25,822,048	.....9,864,614	.....0	.....0	.....0	.....38,292,090	.....0.2	.....74,176,142	.....0.4	.....XXX	.....38,292,090
14.5 NAIC 5.....	.....3,393,618	.....10,890,627	.....171,911	.....444,871	.....122,620	.....0	.....15,023,647	.....0.1	.....18,495,075	.....0.1	.....XXX	.....15,023,647
14.6 NAIC 6.....	.....2,728,146	.....11,320,854	.....0	.....0	.....22,548,722	.....0	.....36,597,722	.....0.2	.....0	.....0.0	.....XXX	.....36,597,722
14.7 Totals.....	.....388,577,008	.....1,767,547,932	.....1,619,499,689	.....1,349,978,558	.....1,683,872,974	.....0	.....6,809,476,161	.....36.5	.....6,318,301,207	.....36.3	.....XXX	.....6,809,476,161
14.8 Line 14.7 as a % of Col. 7.....	.....5.7	.....26.0	.....23.8	.....19.8	.....24.7	.....0.0	.....100.0	.....XXX	.....XXX	.....XXX	.....XXX	.....100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11.....2.19.58.77.29.00.036.5XXXXXXXXXXXX36.5

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- (a) Includes \$.....4,737,444,773 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.
- (b) Includes \$.....19,561,949 current year of bonds with Z designations and \$.....68,952,522 prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.
- (c) Includes \$.....0 current year of bonds with 5GI designations, \$.....0 prior year of bonds with 5GI designations and \$.....0 current year, \$.....0 prior year of bonds with 6* designations. "5GI" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.
- (d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$.....0; NAIC 2 \$.....0; NAIC 3 \$.....12,407; NAIC 4 \$.....73,446; NAIC 5 \$.....265,999; NAIC 6 \$.....0.

SCHEDULE D - PART 1A - SECTION 2

Maturity Distribution of All Bonds Owned December 31, At Book/Adjusted Carrying Values By Major Type and Subtype of Issues

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.08	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations.....	5,249,898	618,241	0	212,946	0	.XXX	6,081,085	0.0	8,201,591	0.0	6,081,085	0
1.02 Residential Mortgage-Backed Securities.....	32,124,748	49,343,072	14,317,420	2,566,115	76,639	.XXX	98,427,994	0.5	139,829,250	0.8	98,427,994	0
1.03 Commercial Mortgage-Backed Securities.....	2,900,790	14,102,236	3,905,472	5,325,807	19,188,960	.XXX	45,423,265	0.2	44,699,087	0.3	45,423,266	0
1.04 Other Loan-Backed and Structured Securities.....	0	0	0	0	0	.XXX	0	0.0	0	0.0	0	0
1.05 Totals.....	40,275,436	64,063,549	18,222,892	8,104,868	19,265,599	.XXX	149,932,344	0.8	192,729,928	1.1	149,932,345	0
2. All Other Governments												
2.01 Issuer Obligations.....	0	0	0	5,335,242	32,220,730	.XXX	37,555,972	0.2	992,073	0.0	10,348,292	27,207,680
2.02 Residential Mortgage-Backed Securities.....	0	0	0	0	0	.XXX	0	0.0	0	0.0	0	0
2.03 Commercial Mortgage-Backed Securities.....	0	0	0	0	0	.XXX	0	0.0	0	0.0	0	0
2.04 Other Loan-Backed and Structured Securities.....	0	0	0	0	0	.XXX	0	0.0	0	0.0	0	0
2.05 Totals.....	0	0	0	5,335,242	32,220,730	.XXX	37,555,972	0.2	992,073	0.0	10,348,292	27,207,680
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations.....	0	0	13,533,293	59,066,050	25,652,716	.XXX	98,252,059	0.5	98,942,339	0.6	98,252,060	0
3.02 Residential Mortgage-Backed Securities.....	0	0	0	0	0	.XXX	0	0.0	0	0.0	0	0
3.03 Commercial Mortgage-Backed Securities.....	0	0	0	0	0	.XXX	0	0.0	0	0.0	0	0
3.04 Other Loan-Backed and Structured Securities.....	0	0	0	0	0	.XXX	0	0.0	0	0.0	0	0
3.05 Totals.....	0	0	13,533,293	59,066,050	25,652,716	.XXX	98,252,059	0.5	98,942,339	0.6	98,252,060	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations.....	0	29,655,939	55,737,279	30,968,259	42,029,473	.XXX	158,390,950	0.8	169,619,037	1.0	151,820,951	6,570,000
4.02 Residential Mortgage-Backed Securities.....	0	0	0	0	0	.XXX	0	0.0	0	0.0	0	0
4.03 Commercial Mortgage-Backed Securities.....	0	0	0	0	0	.XXX	0	0.0	0	0.0	0	0
4.04 Other Loan-Backed and Structured Securities.....	0	0	0	0	0	.XXX	0	0.0	0	0.0	0	0
4.05 Totals.....	0	29,655,939	55,737,279	30,968,259	42,029,473	.XXX	158,390,950	0.8	169,619,037	1.0	151,820,951	6,570,000
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.01 Issuer Obligations.....	8,163,855	79,941,338	108,998,549	248,353,083	339,733,289	.XXX	785,190,114	4.2	724,955,431	4.2	720,628,990	64,561,124
5.02 Residential Mortgage-Backed Securities.....	171,952,377	461,954,649	183,842,917	57,868,682	14,801,140	.XXX	890,419,765	4.8	1,115,953,280	6.4	890,419,766	0
5.03 Commercial Mortgage-Backed Securities.....	20,482,976	38,636,767	26,143,609	32,980,905	21,009,760	.XXX	139,254,017	0.7	139,076,993	0.8	117,781,826	21,472,191
5.04 Other Loan-Backed and Structured Securities.....	0	0	0	0	0	.XXX	0	0.0	0	0.0	0	0
5.05 Totals.....	200,599,208	580,532,754	318,985,075	339,202,670	375,544,189	.XXX	1,814,863,896	9.7	1,979,985,704	11.4	1,728,830,582	86,033,315
6. Industrial and Miscellaneous (unaffiliated)												
6.01 Issuer Obligations.....	370,190,481	2,092,579,700	1,516,953,748	2,326,777,459	7,120,015,304	.XXX	13,426,516,692	72.0	11,942,309,961	68.6	9,505,539,392	3,920,977,297
6.02 Residential Mortgage-Backed Securities.....	14,046,404	25,096,591	9,510,228	1,514,699	661,181	.XXX	50,829,103	0.3	63,246,615	0.4	16,037,920	34,791,183
6.03 Commercial Mortgage-Backed Securities.....	37,697,712	75,878,015	54,099,766	70,087,546	17,513,038	.XXX	255,276,077	1.4	277,398,831	1.6	62,620,198	192,655,879
6.04 Other Loan-Backed and Structured Securities.....	170,268,585	736,793,216	853,822,357	418,107,671	133,036,053	.XXX	2,312,027,882	12.4	2,326,199,477	13.4	45,745,455	2,266,282,428
6.05 Totals.....	592,203,182	2,930,347,522	2,434,386,099	2,816,487,375	7,271,225,576	.XXX	16,044,649,754	86.0	14,609,154,884	83.9	9,629,942,965	6,414,706,787
7. Hybrid Securities												
7.01 Issuer Obligations.....	2,499,232	0	37,722,424	0	29,959,871	.XXX	70,181,527	0.4	65,888,273	0.4	59,663,198	10,518,330
7.02 Residential Mortgage-Backed Securities.....	0	0	0	0	0	.XXX	0	0.0	0	0.0	0	0
7.03 Commercial Mortgage-Backed Securities.....	0	0	0	0	0	.XXX	0	0.0	0	0.0	0	0
7.04 Other Loan-Backed and Structured Securities.....	0	0	0	0	0	.XXX	0	0.0	0	0.0	0	0
7.05 Totals.....	2,499,232	0	37,722,424	0	29,959,871	.XXX	70,181,527	0.4	65,888,273	0.4	59,663,198	10,518,330
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations.....	0	0	0	0	0	.XXX	0	0.0	0	0.0	0	0
8.02 Residential Mortgage-Backed Securities.....	0	0	0	0	0	.XXX	0	0.0	0	0.0	0	0
8.03 Commercial Mortgage-Backed Securities.....	0	0	0	0	0	.XXX	0	0.0	0	0.0	0	0
8.04 Other Loan-Backed and Structured Securities.....	0	0	0	0	0	.XXX	0	0.0	0	0.0	0	0
8.05 Affiliated Bank Loans - Issued.....	0	0	0	0	0	.XXX	0	0.0	0	0.0	0	0
8.06 Affiliated Bank Loans - Acquired.....	0	0	0	0	0	.XXX	0	0.0	0	0.0	0	0
8.07 Totals.....	0	0	0	0	0	.XXX	0	0.0	0	0.0	0	0

SIOIS

SCHEDULE D - PART 1A - SECTION 2 (continued)

Maturity Distribution of All Bonds Owned December 31, At Book/Adjusted Carrying Values By Major Type and Subtype of Issues

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.08	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO.....	.XXX	.XXX	.XXX	.XXX	.XXX	.0	.0	.0.0	.0	.0.0	.0	.0
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued.....	.0	.0	.0	.0	.0	.XXX	.0	.0.0	.0	.0.0	.0	.0
10.02 Unaffiliated Bank Loans - Acquired.....	13,757,231	252,330,628	7,914,008	12,914,237	.0	.XXX	286,916,104	.1.5	298,199,214	.1.7	22,476,054	264,440,050
10.03 Totals.....	13,757,231	252,330,628	7,914,008	12,914,237	.0	.XXX	286,916,104	.1.5	298,199,214	.1.7	22,476,054	264,440,050
11. Total Bonds Current Year												
11.01 Issuer Obligations.....	386,103,466	2,202,795,218	1,732,945,293	2,670,713,039	7,589,611,383	.XXX	14,582,168,399	.78.1	.XXX	.XXX	10,552,333,968	4,029,834,431
11.02 Residential Mortgage-Backed Securities.....	218,123,529	536,394,312	207,670,565	61,949,496	15,538,960	.XXX	1,039,676,862	.5.6	.XXX	.XXX	1,004,885,680	34,791,183
11.03 Commercial Mortgage-Backed Securities.....	61,081,478	128,617,018	84,148,847	108,394,258	57,711,758	.XXX	439,953,359	.2.4	.XXX	.XXX	225,825,290	214,128,070
11.04 Other Loan-Backed and Structured Securities.....	170,268,585	736,793,216	853,822,357	418,107,671	133,036,053	.XXX	2,312,027,882	.12.4	.XXX	.XXX	45,745,455	2,266,282,428
11.05 SVO Identified Funds.....	.XXX	.XXX	.XXX	.XXX	.XXX	.0	.0	.0.0	.XXX	.XXX	.0	.0
11.06 Affiliated Bank Loans.....	.0	.0	.0	.0	.0	.XXX	.0	.0.0	.XXX	.XXX	.0	.0
11.07 Unaffiliated Bank Loans.....	13,757,231	252,330,628	7,914,008	12,914,237	.0	.XXX	286,916,104	.1.5	.XXX	.XXX	22,476,054	264,440,050
11.08 Totals.....	849,334,289	3,856,930,392	2,886,501,070	3,272,078,701	7,795,898,154	.0	18,660,742,606	.100.0	.XXX	.XXX	11,851,266,447	6,809,476,162
11.09 Line 11.08 as a % of Col. 7.....	.4.6	.20.7	.15.5	.17.5	.41.8	.0.0	.100.0	.XXX	.XXX	.XXX	.63.5	.36.5
12. Total Bonds Prior Year												
12.01 Issuer Obligations.....	358,874,683	2,461,321,945	1,940,681,414	2,092,338,735	6,157,691,928	.XXX	.XXX	.XXX	13,010,908,705	.74.7	9,526,350,792	3,484,557,908
12.02 Residential Mortgage-Backed Securities.....	382,161,856	656,581,440	195,257,683	65,549,960	19,478,206	.XXX	.XXX	.XXX	1,319,029,145	.7.6	1,283,053,782	35,975,362
12.03 Commercial Mortgage-Backed Securities.....	51,140,129	165,854,736	89,460,667	109,768,333	44,951,046	.XXX	.XXX	.XXX	461,174,911	.2.6	226,430,092	234,744,818
12.04 Other Loan-Backed and Structured Securities.....	176,884,053	730,056,933	861,684,129	409,326,350	148,248,012	.XXX	.XXX	.XXX	2,326,199,477	.13.4	47,867,408	2,278,332,069
12.05 SVO Identified Funds.....	.XXX	.XXX	.XXX	.XXX	.XXX	.0	.XXX	.XXX	.0	.0.0	.0	.0
12.06 Affiliated Bank Loans.....	.0	.0	.0	.0	.0	.XXX	.0	.0.0	.XXX	.XXX	.0	.0
12.07 Unaffiliated Bank Loans.....	3,525,537	116,400,555	170,667,171	7,605,951	.0	.XXX	.XXX	.XXX	298,199,214	.1.7	13,508,166	284,691,049
12.08 Totals.....	972,586,258	4,130,215,609	3,257,751,064	2,684,589,329	6,370,369,192	.0	.XXX	.XXX	17,415,511,452	.100.0	11,097,210,240	6,318,301,206
12.09 Line 12.08 as a % of Col. 9.....	.5.6	.23.7	.18.7	.15.4	.36.6	.0.0	.XXX	.XXX	.100.0	.XXX	.63.7	.36.3
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations.....	222,286,756	1,464,273,388	1,013,412,749	1,802,922,987	6,049,438,086	.XXX	10,552,333,966	.56.5	9,526,350,792	.54.7	10,552,333,966	.XXX
13.02 Residential Mortgage-Backed Securities.....	208,182,725	519,731,743	201,041,280	61,045,278	14,884,654	.XXX	1,004,885,680	.5.4	1,283,053,782	.7.4	1,004,885,680	.XXX
13.03 Commercial Mortgage-Backed Securities.....	23,615,657	77,470,555	33,028,701	44,009,545	47,700,831	.XXX	225,825,289	.1.2	226,430,092	.1.3	225,825,289	.XXX
13.04 Other Loan-Backed and Structured Securities.....	3,691,396	15,325,474	12,604,643	14,122,336	1,605	.XXX	45,745,454	.0.2	47,867,408	.0.3	45,745,454	.XXX
13.05 SVO Identified Funds.....	.XXX	.XXX	.XXX	.XXX	.XXX	.0	.0	.0.0	.0	.0.0	.0	.XXX
13.06 Affiliated Bank Loans.....	.0	.0	.0	.0	.0	.XXX	.0	.0.0	.0	.0.0	.0	.XXX
13.07 Unaffiliated Bank Loans.....	2,980,746	12,581,300	6,914,008	.0	.0	.XXX	22,476,054	.0.1	13,508,166	.0.1	22,476,054	.XXX
13.08 Totals.....	460,757,280	2,089,382,460	1,267,001,381	1,922,100,146	6,112,025,176	.0	11,851,266,443	.63.5	11,097,210,240	.63.7	11,851,266,443	.XXX
13.09 Line 13.08 as a % of Col. 7.....	.3.9	.17.6	.10.7	.16.2	.51.6	.0.0	.100.0	.XXX	.XXX	.XXX	.100.0	.XXX
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11.....	.2.5	.11.2	.6.8	.10.3	.32.8	.0.0	.63.5	.XXX	.XXX	.XXX	.63.5	.XXX
14. Total Privately Placed Bonds												
14.01 Issuer Obligations.....	163,816,710	738,521,830	719,532,544	867,790,052	1,540,173,295	.XXX	4,029,834,431	.21.6	3,484,557,908	.20.0	.XXX	4,029,834,431
14.02 Residential Mortgage-Backed Securities.....	9,940,805	16,662,569	6,629,285	904,219	654,305	.XXX	34,791,183	.0.2	35,975,362	.0.2	.XXX	34,791,183
14.03 Commercial Mortgage-Backed Securities.....	37,465,821	51,146,463	51,120,146	64,384,714	10,010,926	.XXX	214,128,070	.1.1	234,744,818	.1.3	.XXX	214,128,070
14.04 Other Loan-Backed and Structured Securities.....	166,577,189	721,467,741	841,217,714	403,985,335	133,034,448	.XXX	2,266,282,427	.12.1	2,278,332,069	.13.1	.XXX	2,266,282,427
14.05 SVO Identified Funds.....	.XXX	.XXX	.XXX	.XXX	.XXX	.0	.0	.0.0	.0	.0.0	.XXX	.0
14.06 Affiliated Bank Loans.....	.0	.0	.0	.0	.0	.XXX	.0	.0.0	.0	.0.0	.XXX	.0
14.07 Unaffiliated Bank Loans.....	10,776,485	239,749,328	1,000,000	12,914,237	.0	.XXX	264,440,050	.1.4	284,691,049	.1.6	.XXX	264,440,050
14.08 Totals.....	388,577,010	1,767,547,931	1,619,499,689	1,349,978,557	1,683,872,974	.0	6,809,476,161	.36.5	6,318,301,206	.36.3	.XXX	6,809,476,161
14.09 Line 14.08 as a % of Col. 7.....	.5.7	.26.0	.23.8	.19.8	.24.7	.0.0	.100.0	.XXX	.XXX	.XXX	.XXX	.100.0
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11.....	.2.1	.9.5	.8.7	.7.2	.9.0	.0.0	.36.5	.XXX	.XXX	.XXX	.XXX	.36.5

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SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1	2	3	4	5
	Total	Bonds	Mortgage Loans	Other Short-term Investment Assets (a)	Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year.....	0	0	0	0	0
2. Cost of short-term investments acquired.....	352,272	352,272	0	0	0
3. Accrual of discount.....	0	0	0	0	0
4. Unrealized valuation increase (decrease).....	0	0	0	0	0
5. Total gain (loss) on disposals.....	0	0	0	0	0
6. Deduct consideration received on disposals.....	421	421	0	0	0
7. Deduct amortization of premium.....	0	0	0	0	0
8. Total foreign exchange change in book/adjusted carrying value.....	0	0	0	0	0
9. Deduct current year's other-than-temporary impairment recognized.....	0	0	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	351,851	351,851	0	0	0
11. Deduct total nonadmitted amounts.....	0	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	351,851	351,851	0	0	0

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(a) Indicate the category of such assets, for example, joint ventures, transportation equipment:.....

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

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:		
2.1	Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12.....	352,548,876	
2.2	Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14.....	1,485,850	354,034,726
3.	Unrealized valuation increase/(decrease):		
3.1	Section 1, Column 17.....	180,924,839	
3.2	Section 2, Column 19.....	(196,984,288)	(16,059,449)
4.	SSAP No. 108 Adjustments.....		0
5.	Total gain (loss) on termination recognized, Section 2, Column 22.....		349,502,765
6.	Considerations received/(paid) on terminations, Section 2, Column 15.....		691,152,365
7.	Amortization:		
7.1	Section 1, Column 19.....	0	
7.2	Section 2, Column 21.....	0	0
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item:		
8.1	Section 1, Column 20.....	0	
8.2	Section 2, Column 23.....	0	0
9.	Total foreign exchange change in Book/Adjusted Carrying Value:		
9.1	Section 1, Column 18.....	0	
9.2	Section 2, Column 20.....	0	0
10.	Book/Adjusted Carrying Value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 + 7 + 8 + 9).....		563,448,372
11.	Deduct nonadmitted assets.....		0
12.	Statement value at end of current period (Line 10 minus Line 11).....		563,448,372

SCHEDULE DB - PART B - VERIFICATION BETWEEN YEARS

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).....		(7,632,111)
3.1	Add:		
	Change in variation margin on open contracts - highly effective hedges:		
3.11	Section 1, Column 15, current year minus.....	(163,490)	
3.12	Section 1, Column 15, prior year.....	74,758	(238,248)
	Change in the valuation margin on open contracts - all other:		
3.13	Section 1, Column 18, current year minus.....	0	
3.14	Section 1, Column 18, prior year.....	0	(238,248)
3.2	Add:		
	Change in adjustment to basis of hedged item:		
3.21	Section 1, Column 17, current year to date minus.....	0	
3.22	Section 1, Column 17, prior year.....	0	0
	Change in amount recognized:		
3.23	Section 1, Column 19, current year to date minus.....	(163,490)	
3.24	Section 1, Column 19, prior year plus.....	74,758	
3.25	SSAP No. 108 Adjustments.....	0	(238,248)
3.3	Subtotal (Line 3.1 minus Line 3.2).....		0
4.1	Cumulative variation margin on terminated contracts during the year (Section 2, Column 15).....	300,418	
4.2	Less:		
4.21	Amount used to adjust basis of hedged item (Section 2, Column 17).....	0	
4.22	Amount recognized (Section 2, Column 16).....	300,419	
4.23	SSAP No. 108 Adjustments.....	0	300,419
4.3	Subtotal (Line 4.1 minus Line 4.2).....		(2)
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 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).....		1,247,200
7.	Deduct nonadmitted assets.....		0
8.	Statement value at end of current period (Line 6 minus Line 7).....		1,247,200

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.....	563,564,016	
2. Part B, Section 1, Column 15 plus Part B, Section 1 Footnote-Total Ending Cash Balance.....	1,247,176	
3. Total (Line 1 plus Line 2).....		564,811,192
4. Part D, Section 1, Column 6.....	1,916,380,054	
5. Part D, Section 1, Column 7.....	(1,351,568,862)	
6. Total (Line 3 minus Line 4 minus Line 5).....		(0)
		Fair Value Check
7. Part A, Section 1, Column 16.....	548,103,067	
8. Part B, Section 1, Column 13.....	1,247,176	
9. Total (Line 7 plus Line 8).....		549,350,244
10. Part D, Section 1, Column 9.....	1,908,263,414	
11. Part D, Section 1, Column 10.....	(1,358,913,170)	
12. Total (Line 9 minus Line 10 minus Line 11).....		0
		Potential Exposure Check
13. Part A, Section 1, Column 21.....	1,813,973	
14. Part B, Section 1, Column 20.....	421,200	
15. Part D, Section 1, Column 12.....	2,235,173	
16. Total (Line 13 plus Line 14 minus Line 15).....		0

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

Cash Equivalents

	1 Total	2 Bonds	3 Money Market Mutual Funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year.....	44,900,000	0	44,900,000	0
2. Cost of cash equivalents acquired.....	409,100,000	0	409,100,000	0
3. Accrual of discount.....	0	0	0	0
4. Unrealized valuation increase (decrease).....	0	0	0	0
5. Total gain (loss) on disposals.....	0	0	0	0
6. Deduct consideration received on disposals.....	454,000,000	0	454,000,000	0
7. Deduct amortization of premium.....	0	0	0	0
8. Total foreign exchange change in book/adjusted carrying value.....	0	0	0	0
9. Deduct current year's other-than-temporary impairment recognized.....	0	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	0	0	0	0
11. Deduct total nonadmitted amounts.....	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	0	0	0	0

S15

(a) Indicate the category of such investments, for example, joint ventures, transportation equipment.....

**Sch. A - Pt. 1
NONE**

**Sch. A - Pt. 2
NONE**

**Sch. A - Pt. 3
NONE**

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1 Loan Number	2 Code	Location		5 Loan Type	6 Date Acquired	7 Rate of Interest	8 Book Value/Recorded Investment Excluding Accrued Interest	Change in Book Value/Recorded Investment					14 Value of Land and Buildings	15 Date of Last Appraisal or Valuation
		City	State					9 Unrealized Valuation Increase (Decrease)	10 Current Year (Amortization) / Accretion	11 Current Year's Other-Than-Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Foreign Exchange Change in Book Value		
Mortgages in Good Standing - Commercial Mortgages - All Other														
0210324		INWOOD	WV		02/13/2003	8.25	1,209,650	0	0	0	0	0	3,300,000	11/22/2021
0210326		NORFOLK	VA		12/18/2001	7.63	21,255	0	0	0	0	0	3,700,000	12/20/2021
0210430		OAK PARK	IL		12/08/2005	6.13	3,694,064	0	0	0	0	0	8,600,000	10/04/2021
0210471		LOVELAND	CO		12/20/2006	6.10	3,678,082	0	0	0	0	0	8,700,000	09/20/2021
0210487		MASON	OH		09/28/2007	6.33	2,434,195	0	0	0	0	0	6,100,000	11/02/2021
0210544		SPOKANE	WA		09/14/2010	6.25	2,799,351	0	0	0	0	0	17,900,000	11/05/2021
0210556		BUFFALO GROVE	IL		07/07/2011	4.00	4,484,402	0	0	0	0	0	6,000,000	07/23/2021
0210572		HANOVER	MD		11/01/2011	5.15	7,920,473	0	0	0	0	0	16,500,000	08/26/2021
0210589		BOULDER	CO		04/11/2012	4.85	13,439,209	0	0	0	0	0	41,700,000	10/28/2021
0210592		PLANO	TX		04/12/2012	4.85	11,064,869	0	0	0	0	0	21,700,000	12/02/2021
0210604		WESTERVILLE	OH		08/31/2012	4.50	9,665,643	0	0	0	0	0	14,800,000	11/09/2021
0210605		MILFORD	MI		05/31/2012	4.98	3,231,403	0	0	0	0	0	11,700,000	11/12/2021
0210606		WESTERVILLE	OH		08/31/2012	4.50	10,648,591	0	0	0	0	0	16,800,000	11/10/2021
0210607		BIG BEAR LAKE	CA		07/30/2012	4.70	5,753,465	0	0	0	0	0	11,400,000	11/12/2021
0210608		DALLAS	TX		08/02/2012	4.25	11,354,186	0	0	0	0	0	22,600,000	10/04/2021
0210610		ROLLING HILLS ESTATES	CA		10/10/2012	4.20	8,322,601	0	0	0	0	0	23,600,000	07/22/2021
0210611	CF	PORTLAND	OR		09/21/2012	3.75	15,251,295	0	0	0	0	0	34,500,000	11/04/2021
0210612		MOHEGAN LAKE	NY		11/29/2012	3.95	5,888,270	0	0	0	0	0	9,600,000	11/04/2021
0210613		TULSA	OK		10/04/2012	4.05	13,124,794	0	0	0	0	0	19,700,000	09/28/2021
0210614		NASHVILLE	TN		12/11/2012	4.13	9,945,793	0	0	0	0	0	30,700,000	07/22/2021
0210617		NASHVILLE	TN		12/26/2012	4.40	11,021,318	0	0	0	0	0	22,500,000	11/11/2021
0210619		PALM BEACH GARDENS	FL		02/11/2013	3.99	10,579,943	0	0	0	0	0	34,200,000	08/25/2021
0210624		SANDY	UT		06/03/2013	4.15	5,757,767	0	0	0	0	0	16,100,000	11/04/2021
0210626		ASHBURN	VA		06/20/2013	4.10	8,384,656	0	0	0	0	0	27,000,000	11/14/2021
0210628		ROCHESTER HILLS	MI		05/28/2013	3.65	4,507,678	0	0	0	0	0	29,800,000	11/01/2021
0210630		VERONA	WI		06/19/2013	3.88	8,657,499	0	0	0	0	0	21,200,000	11/01/2021
0210631	CF	JACKSONVILLE BEACH	FL		07/01/2013	3.88	16,653,010	0	0	0	0	0	36,300,000	07/30/2021
0210632		FULTON	MD		07/25/2013	4.25	4,729,881	0	0	0	0	0	12,600,000	11/14/2021
0210633		E SETAUKET	NY		06/27/2013	3.88	8,244,064	0	0	0	0	0	14,700,000	12/01/2021
0210635		GARDEN CITY	NY		07/31/2013	3.85	7,432,721	0	0	0	0	0	9,100,000	06/09/2021
0210636		DENVER	CO		07/31/2013	3.63	14,000,000	0	0	0	0	0	37,300,000	09/28/2021
0210639		MORRISVILLE	NC		08/22/2013	3.95	10,128,342	0	0	0	0	0	17,000,000	08/25/2021
0210640	CF	SHELBY TOWNSHIP	MI		08/29/2013	4.32	6,237,151	0	0	0	0	0	12,600,000	07/30/2021
0210645		BRECKSVILLE	OH		10/17/2013	4.69	6,514,954	0	0	0	0	0	11,300,000	12/14/2021
0210648		WAXAHACHIE	TX		01/16/2014	4.48	7,000,000	0	0	0	0	0	22,000,000	09/28/2021
0210649		DECATUR	AL		01/16/2014	4.48	7,000,000	0	0	0	0	0	14,100,000	10/29/2021
0210650		NEWBURGH	NY		01/16/2014	4.48	5,000,000	0	0	0	0	0	7,600,000	12/30/2021
0210651		COVENTRY	RI		01/16/2014	4.48	6,000,000	0	0	0	0	0	8,400,000	12/02/2021
0210653	CF	OMAHA	NE		01/29/2014	4.50	7,329,240	0	0	0	0	0	17,100,000	12/01/2021
0210655		HUNT VALLEY	MD		05/13/2014	5.05	9,653,491	0	0	0	0	0	20,100,000	08/25/2021
0210656		TIMONIUM	MD		05/13/2014	5.05	10,798,820	0	0	0	0	0	24,500,000	11/14/2021
0210658		FORT COLLINS	CO		03/20/2014	4.95	6,473,478	0	0	0	0	0	11,900,000	12/02/2021
0210659		FORT COLLINS	CO		03/20/2014	4.95	1,670,575	0	0	0	0	0	2,500,000	12/02/2021
0210661		HINSDALE	IL		06/26/2014	4.43	6,448,375	0	0	0	0	0	10,200,000	12/22/2021

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SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1 Loan Number	2 Code	Location		5 Loan Type	6 Date Acquired	7 Rate of Interest	8 Book Value/Recorded Investment Excluding Accrued Interest	9 Change in Book Value/Recorded Investment					14 Value of Land and Buildings	15 Date of Last Appraisal or Valuation
		City	State					9 Unrealized Valuation Increase (Decrease)	10 Current Year (Amortization) / Accretion	11 Current Year's Other-Than-Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Foreign Exchange Change in Book Value		
0210662		FULTON	MD		06/27/2014	4.75	4,072,439	0	0	0	0	0	9,700,000	11/15/2021
0210663		DELAFIELD	WI		07/24/2014	4.40	6,457,748	0	0	0	0	0	11,900,000	10/27/2021
0210664	CF	GREENWICH	CT		07/31/2014	4.50	10,571,857	0	0	0	0	0	14,200,000	12/22/2021
0210665		GARDEN CITY	NY		07/30/2014	4.20	8,632,611	0	0	0	0	0	11,100,000	11/04/2021
0210666		MT PLEASANT	SC		08/28/2014	4.45	14,469,606	0	0	0	0	0	25,200,000	08/03/2021
0210667		CHAPEL HILL	NC		08/27/2014	4.34	7,755,247	0	0	0	0	0	10,800,000	06/30/2021
0210668		DENVER	CO		09/18/2014	4.14	12,000,000	0	0	0	0	0	22,000,000	11/04/2021
0210669		MEQUON	WI		09/30/2014	4.50	3,063,302	0	0	0	0	0	5,800,000	11/04/2021
0210670		FRANKLIN	WI		09/30/2014	4.50	3,880,183	0	0	0	0	0	5,900,000	12/30/2021
0210671		WAUNAKEE	WI		09/30/2014	4.50	3,512,586	0	0	0	0	0	6,600,000	12/11/2021
0210674		BALA CYNWYD	PA		12/05/2014	4.10	8,884,438	0	0	0	0	0	12,700,000	06/23/2021
0210676		BETHESDA	MD		11/10/2014	4.10	10,500,000	0	0	0	0	0	22,400,000	11/04/2021
0210677	CF	WAYZATA	MN		12/03/2014	3.99	14,913,252	0	0	0	0	0	27,800,000	08/02/2021
0210678		VISTA	CA		12/10/2014	4.30	9,334,124	0	0	0	0	0	23,000,000	11/11/2021
0210679		NEEDHAM	MA		12/12/2014	4.30	6,488,026	0	0	0	0	0	14,300,000	11/12/2021
0210680	CF	OWASSO	OK		12/15/2014	4.17	17,315,997	0	0	0	0	0	26,700,000	07/20/2021
0210681		ORADELL	NJ		12/23/2014	4.30	14,326,796	0	0	0	0	0	20,700,000	06/29/2021
0210682		GERMANTOWN	MD		03/30/2015	3.85	10,556,480	0	0	0	0	0	11,900,000	06/24/2021
0210683	CF	LAWRENCEVILLE	GA		04/29/2015	3.94	15,205,717	0	0	0	0	0	27,300,000	09/29/2021
0210684		FULTON	MD		05/13/2015	3.80	4,692,198	0	0	0	0	0	12,400,000	11/15/2021
0210685	CF	WHITE MARSH	MD		05/28/2015	3.95	14,622,009	0	0	0	0	0	31,800,000	11/15/2021
0210686		KNOXVILLE	TN		05/28/2015	4.12	9,615,201	0	0	0	0	0	16,600,000	11/22/2021
0210687		SAN DIEGO	CA		06/15/2015	3.90	8,283,177	0	0	0	0	0	23,700,000	08/02/2021
0210688		FAIRFIELD	CT		06/29/2015	3.85	6,967,876	0	0	0	0	0	10,500,000	12/01/2021
0210689	CF	ROCKVILLE	MD		05/11/2015	3.80	20,922,334	0	0	0	0	0	40,200,000	09/29/2021
0210691	CF	NEWPORT BEACH	CA		06/18/2015	3.70	12,841,431	0	0	0	0	0	49,800,000	08/02/2021
0210692		EL CAJON	CA		07/23/2015	3.85	10,000,000	0	0	0	0	0	18,800,000	10/21/2021
0210693	CF	SCOTTSDALE	AZ		10/05/2015	4.18	21,882,393	0	0	0	0	0	42,600,000	12/16/2021
0210694		LINCOLN	NE		08/25/2015	3.82	12,883,707	0	0	0	0	0	28,000,000	11/05/2021
0210695	CF	BOULDER	CO		08/31/2015	3.95	29,647,649	0	0	0	0	0	38,400,000	10/28/2021
0210696	CF	BLOOMINGTON	MN		08/13/2015	4.32	31,438,439	0	0	0	0	0	41,500,000	09/30/2021
0210697	CF	EDEN PRAIRIE	MN		10/05/2015	4.20	16,861,658	0	0	0	0	0	34,000,000	11/11/2021
0210698	CF	MURRAY	UT		10/02/2015	4.25	20,354,948	0	0	0	0	0	31,000,000	10/28/2021
0210699		BRUNSWICK	OH		10/14/2015	4.26	10,406,126	0	0	0	0	0	14,400,000	07/29/2021
0210700		ST LOUIS	MO		10/08/2015	4.34	5,975,230	0	0	0	0	0	11,300,000	12/13/2021
0210701		DES PERES	MO		10/21/2015	4.20	14,970,398	0	0	0	0	0	26,100,000	10/07/2021
0210702		CHESTERFIELD	MO		11/03/2015	4.24	9,295,513	0	0	0	0	0	17,000,000	11/12/2021
0210703	CF	WHITE MARSH	MD		10/28/2015	4.40	13,970,891	0	0	0	0	0	26,100,000	10/20/2021
0210704	CF	SUNSET HILLS	MO		11/17/2015	3.90	50,000,000	0	0	0	0	0	85,000,000	06/30/2021
0210705	CF	CARY	NC		12/11/2015	3.95	20,000,000	0	0	0	0	0	36,500,000	12/14/2021
0210706		CHARLESTON	SC		12/11/2015	3.85	9,000,000	0	0	0	0	0	18,100,000	12/07/2021
0210707	CF	NILES	IL		12/11/2015	3.95	22,000,000	0	0	0	0	0	35,600,000	10/22/2021
0210708	CF	INDEPENDENCE	OH		01/06/2016	4.25	16,638,172	0	0	0	0	0	30,700,000	10/21/2021
0210709		URBANDALE	IA		01/22/2016	4.20	12,548,268	0	0	0	0	0	25,100,000	11/12/2021

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SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1 Loan Number	2 Code	Location		5 Loan Type	6 Date Acquired	7 Rate of Interest	8 Book Value/Recorded Investment Excluding Accrued Interest	Change in Book Value/Recorded Investment					14 Value of Land and Buildings	15 Date of Last Appraisal or Valuation
		City	State					9 Unrealized Valuation Increase (Decrease)	10 Current Year (Amortization) / Accretion	11 Current Year's Other-Than-Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Foreign Exchange Change in Book Value		
0210710	CF	COLLIERVILLE	TN		01/14/2016	4.22	25,509,455	0	0	0	0	0	47,900,000	10/12/2021
0210711	CF	BALTIMORE	MD		12/30/2015	4.45	49,255,427	0	0	0	0	0	94,900,000	11/29/2021
0210712	CF	BOSTON	MA		03/09/2016	3.95	50,000,000	0	0	0	0	0	116,400,000	10/29/2021
0210713	CF	PORTLAND	OR		03/25/2016	3.80	40,000,000	0	0	0	0	0	74,500,000	11/23/2021
0210714	CF	CHEVY CHASE	MD		05/10/2016	3.70	18,500,000	0	0	0	0	0	26,200,000	12/14/2021
0210720		MADISON	WI		06/20/2016	3.80	8,924,405	0	0	0	0	0	13,100,000	12/03/2021
0210722	CF	GRANITE BAY	CA		06/30/2016	3.63	15,900,000	0	0	0	0	0	31,400,000	10/07/2021
0210724		KANSAS CITY	MO		06/30/2016	3.91	9,433,635	0	0	0	0	0	15,800,000	11/11/2021
0210725	CF	URBANDALE	IA		09/01/2016	3.90	25,448,227	0	0	0	0	0	44,600,000	06/30/2021
0210727	CF	CHICAGO	IL		09/21/2016	3.00	15,024,047	0	0	0	0	0	30,400,000	12/10/2021
0210728		SCOTTSDALE	AZ		09/01/2016	3.54	12,845,720	0	0	0	0	0	29,100,000	09/30/2021
0210729	CF	OLNEY	MD		09/08/2016	3.45	16,500,000	0	0	0	0	0	31,200,000	10/26/2021
0210730		THE COLONY	TX		10/06/2016	1.95	28,000,000	0	0	0	0	0	55,600,000	07/29/2021
0210732	CF	CHARLOTTE	NC		08/26/2016	3.10	38,000,000	0	0	0	0	0	65,900,000	07/16/2021
0210733	CF	HOMEWOOD	AL		08/30/2016	3.52	29,102,702	0	0	0	0	0	45,800,000	10/07/2021
0210734		JACKSONVILLE	FL		10/14/2016	3.70	8,967,630	0	0	0	0	0	17,100,000	10/07/2021
0210736	CF	ALLEN	TX		10/19/2016	3.25	24,000,000	0	0	0	0	0	63,100,000	12/14/2021
0210737	CF	FORT MILL	SC		10/25/2016	3.68	27,609,962	0	0	0	0	0	51,300,000	08/04/2021
0210738	CF	SANTA CLARA	CA		11/08/2016	3.04	48,500,000	0	0	0	0	0	87,600,000	12/31/2021
0210740	CF	DENTON	TX		11/01/2016	3.44	32,530,000	0	0	0	0	0	59,900,000	07/16/2021
0210741	CF	PHOENIX	AZ		11/15/2016	3.18	18,452,500	0	0	0	0	0	29,600,000	10/26/2021
0210742	CF	KANSAS CITY	MO		12/09/2016	3.22	25,000,000	0	0	0	0	0	52,900,000	10/01/2021
0210743		MINNEAPOLIS	MN		11/21/2016	3.41	12,000,000	0	0	0	0	0	19,200,000	11/24/2021
0210745	CF	CAMBRIDGE	MA		11/14/2016	3.48	23,000,000	0	0	0	0	0	45,100,000	09/25/2021
0210746		SALT LAKE CITY	UT		01/23/2017	3.79	10,471,362	0	0	0	0	0	30,100,000	12/22/2021
0210747		BOSTON	MA		01/17/2017	3.86	12,311,214	0	0	0	0	0	28,200,000	09/29/2021
0210748		CONCORD	NH		05/01/2017	4.03	6,182,582	0	0	0	0	0	22,200,000	08/03/2021
0210749		CONCORD	NH		05/01/2017	4.03	12,983,452	0	0	0	0	0	43,800,000	08/03/2021
0210750		SHAKER HEIGHTS	OH		05/25/2017	4.65	9,785,880	0	0	0	0	0	14,800,000	11/16/2021
0210751		ASHBURN	VA		05/23/2017	4.64	12,513,868	0	0	0	0	0	25,800,000	10/20/2021
0210754		SAN JOSE	CA		07/13/2017	3.75	10,300,000	0	0	0	0	0	27,600,000	11/16/2021
0210755		FULLERTON	CA		07/13/2017	3.75	3,500,000	0	0	0	0	0	8,000,000	12/14/2021
0210756	CF	CENTREVILLE	VA		09/01/2017	3.88	19,250,000	0	0	0	0	0	30,000,000	10/21/2021
0210757	CF	PAPILLION	NE		08/30/2017	3.95	20,227,220	0	0	0	0	0	31,400,000	10/08/2021
0210758		WESTON	FL		08/23/2017	1.85	40,500,000	0	0	0	0	0	88,100,000	08/04/2021
0210759		SALT LAKE CITY	UT		08/29/2017	4.13	11,395,774	0	0	0	0	0	21,400,000	12/22/2021
0210760	CF	REDMOND	WA		11/08/2017	4.12	16,346,994	0	0	0	0	0	32,100,000	12/10/2021
0210761	CF	LIMERICK TOWNSHIP	PA		09/28/2017	4.06	26,855,542	0	0	0	0	0	49,600,000	12/02/2021
0210762	CF	OXFORD	OH		11/01/2017	3.83	17,218,357	0	0	0	0	0	26,000,000	12/06/2021
0210763	CF	LOS ANGELES	CA		01/11/2018	3.64	17,859,926	0	0	0	0	0	73,100,000	09/27/2021
0210765	CF	POOLER	GA		01/12/2018	4.05	27,101,267	0	0	0	0	0	39,400,000	12/30/2021
0210766		DENVER	CO		12/18/2017	4.00	11,399,894	0	0	0	0	0	20,200,000	11/22/2021
0210767	CF	HAVERSTRAW	NY		12/22/2017	4.14	15,971,275	0	0	0	0	0	23,500,000	11/16/2021
0210768		GIG HARBOR	WA		05/07/2018	2.10	32,500,000	0	0	0	0	0	50,100,000	07/16/2021
0210769	CF	LAWRENCEVILLE	GA		12/15/2017	3.67	27,000,000	0	0	0	0	0	42,600,000	07/30/2021

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Showing all Mortgage Loans OWNED December 31 of Current Year

1 Loan Number	2 Code	Location		5 Loan Type	6 Date Acquired	7 Rate of Interest	8 Book Value/Recorded Investment Excluding Accrued Interest	Change in Book Value/Recorded Investment					14 Value of Land and Buildings	15 Date of Last Appraisal or Valuation
		City	State					9 Unrealized Valuation Increase (Decrease)	10 Current Year (Amortization) / Accretion	11 Current Year's Other-Than-Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Foreign Exchange Change in Book Value		
0210781		HARTLAND	WI		03/30/2018	4.28	8,881,024	0	0	0	0	0	13,200,000	07/21/2021
0210782		ELLCOTT CITY	MD		03/09/2018	3.86	12,536,124	0	0	0	0	0	26,200,000	12/22/2021
0210783	CF	SAN DIEGO	CA		04/12/2018	4.18	18,245,240	0	0	0	0	0	41,000,000	11/12/2021
0210784	CF	SALT LAKE CITY	UT		04/23/2018	4.00	20,207,165	0	0	0	0	0	38,600,000	11/02/2021
0210785		GREAT NECK	NY		05/09/2018	4.17	14,000,000	0	0	0	0	0	24,800,000	11/16/2021
0210786		SANTA MONICA	CA		06/08/2018	4.15	10,969,512	0	0	0	0	0	30,200,000	11/11/2021
0210787	CF	AUBURN	AL		05/23/2018	4.08	31,850,000	0	0	0	0	0	40,100,000	06/29/2021
0210788	CF	PHOENIX	AZ		05/21/2018	4.04	21,795,000	0	0	0	0	0	36,500,000	08/04/2021
0210789		BRASELTON	GA		05/09/2018	4.15	8,000,000	0	0	0	0	0	13,100,000	12/05/2021
0210790		BEAVERTON	OR		06/26/2018	3.96	6,159,771	0	0	0	0	0	12,500,000	12/05/2021
0210791	CF	WILSONVILLE	OR		06/26/2018	3.90	12,790,458	0	0	0	0	0	31,900,000	11/12/2021
0210792		PORTLAND	OR		07/02/2018	4.28	1,390,000	0	0	0	0	0	5,500,000	10/28/2021
0210793		PORTLAND	OR		07/02/2018	4.28	4,500,000	0	0	0	0	0	18,600,000	10/29/2021
0210794		PORTLAND	OR		07/02/2018	4.28	4,690,000	0	0	0	0	0	21,000,000	10/29/2021
0210795		CLACKAMAS	OR		07/02/2018	4.28	7,650,000	0	0	0	0	0	29,100,000	12/14/2021
0210796		STAMFORD	CT		07/11/2018	4.48	7,467,485	0	0	0	0	0	11,800,000	12/03/2021
0210797		OMAHA	NE		06/15/2018	4.39	12,864,156	0	0	0	0	0	22,200,000	12/11/2021
0210798		ANNAPOLIS	MD		07/10/2018	4.63	10,157,680	0	0	0	0	0	16,400,000	11/22/2021
0210799	CF	SCOTTSDALE	AZ		06/26/2018	4.43	24,461,015	0	0	0	0	0	39,800,000	12/20/2021
0210800	CF	NEW ALBANY	OH		07/19/2018	4.45	29,952,301	0	0	0	0	0	42,900,000	12/22/2021
0210801		ENGLEWOOD	CO		08/03/2018	2.10	14,000,000	0	0	0	0	0	19,000,000	10/29/2021
0210803		DALLAS	TX		12/30/2008	4.95	3,559,526	0	0	0	0	0	31,000,000	12/10/2021
0210804		DALLAS	TX		12/30/2008	4.95	8,898,837	0	0	0	0	0	23,100,000	11/22/2021
0210805		CHANDLER	AZ		11/01/2018	1.90	24,800,000	0	0	0	0	0	61,000,000	10/08/2021
0210806		TOLLESON	AZ		09/28/2018	4.37	7,350,000	0	0	0	0	0	15,300,000	11/23/2021
0210807		GRAPEVINE	TX		10/12/2018	4.37	5,930,000	0	0	0	0	0	10,700,000	11/23/2021
0210808		LITHIA SPRINGS	GA		10/12/2018	4.37	8,920,000	0	0	0	0	0	19,700,000	12/03/2021
0210809		POMONA	CA		11/07/2018	4.38	6,946,836	0	0	0	0	0	12,400,000	12/14/2021
0210811	CF	PHILADELPHIA	PA		12/20/2018	4.51	55,000,000	0	0	0	0	0	119,400,000	07/16/2021
0210813	CF	LENEXA	KS		01/28/2019	4.75	13,394,869	0	0	0	0	0	19,100,000	11/01/2021
0210815		ST PAUL	MN		04/09/2019	4.68	8,227,228	0	0	0	0	0	13,500,000	12/14/2021
0210818		FORT WORTH	TX		02/27/2019	4.13	7,500,000	0	0	0	0	0	11,700,000	12/07/2021
0210819		LOUISVILLE	KY		05/01/2019	4.10	9,119,980	0	0	0	0	0	28,600,000	11/12/2021
0210820	CF	EDEN PRAIRIE	MN		03/07/2019	4.39	10,750,000	0	0	0	0	0	19,600,000	11/12/2021
0210821	CF	DALLAS	TX		04/01/2019	3.96	37,000,000	0	0	0	0	0	68,400,000	07/16/2021
0210828		GARNER	NC		06/07/2019	3.96	8,493,427	0	0	0	0	0	17,700,000	11/22/2021
0210829	CF	SO WINDSOR	CT		10/31/2019	4.36	21,891,077	0	0	0	0	0	30,900,000	12/30/2021
0210831	CF	HIGHLANDS PARK	CO		07/29/2019	3.65	19,105,360	0	0	0	0	0	29,700,000	10/21/2021
0210832	CF	PORTLAND	OR		09/26/2019	3.15	16,000,000	0	0	0	0	0	29,100,000	12/10/2021
0210833		SEATTLE	WA		12/05/2019	3.15	12,500,000	0	0	0	0	0	26,300,000	11/22/2021
0210834		OMAHA	NE		10/30/2019	3.25	12,479,453	0	0	0	0	0	22,900,000	11/11/2021
0210835	CF	CHARLOTTE	NC		11/18/2019	3.35	21,000,000	0	0	0	0	0	28,900,000	12/14/2021
0210836	CF	MATHEWS	NC		11/18/2019	3.35	19,000,000	0	0	0	0	0	26,100,000	10/30/2021
0210837		HALTOM CITY	TX		01/10/2020	3.30	14,804,931	0	0	0	0	0	27,100,000	09/29/2021

E04.3

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1 Loan Number	2 Code	Location		5 Loan Type	6 Date Acquired	7 Rate of Interest	8 Book Value/Recorded Investment Excluding Accrued Interest	Change in Book Value/Recorded Investment					14 Value of Land and Buildings	15 Date of Last Appraisal or Valuation
		City	State					9 Unrealized Valuation Increase (Decrease)	10 Current Year (Amortization) / Accretion	11 Current Year's Other-Than-Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Foreign Exchange Change in Book Value		
0210838		CARROLLTON	TX		12/17/2019	3.20	23,375,000	0	0	0	0	0	36,000,000	09/30/2021
0210839		COMPTON	CA		12/18/2019	3.20	8,000,000	0	0	0	0	0	22,200,000	12/02/2021
0210840		FAIRFIELD	CT		02/05/2020	3.47	5,700,000	0	0	0	0	0	22,500,000	12/20/2021
0210841		FAIRFIELD	CT		01/30/2020	3.47	3,000,000	0	0	0	0	0	19,700,000	10/01/2021
0210842		FAIRFIELD	CT		01/30/2020	3.47	2,500,000	0	0	0	0	0	5,400,000	10/01/2021
0210843	CF	MINNEAPOLIS	MN		01/07/2020	3.10	23,850,000	0	0	0	0	0	44,500,000	10/01/2021
0210844		SAN ANTONIO	TX		02/20/2020	3.28	13,898,306	0	0	0	0	0	27,400,000	12/28/2021
0210845		MADISON	WI		03/31/2020	3.68	12,839,701	0	0	0	0	0	23,200,000	09/29/2021
0210846	CF	MINNEAPOLIS	MN		03/03/2020	3.40	30,300,000	0	0	0	0	0	43,600,000	09/03/2021
0210847		FARMINGTON	UT		04/14/2020	3.25	9,894,113	0	0	0	0	0	19,400,000	10/26/2021
0210848		PLANO	TX		04/22/2020	3.40	7,750,257	0	0	0	0	0	11,100,000	10/26/2021
0210849	CF	COLUMBIA	MD		03/27/2020	3.00	23,500,000	0	0	0	0	0	37,700,000	10/01/2021
0210850		HEBRON	KY		03/26/2020	3.33	12,900,000	0	0	0	0	0	22,800,000	10/01/2021
0210853		GLEN BURNIE	MD		05/04/2020	3.45	9,589,628	0	0	0	0	0	14,500,000	10/01/2021
0210854		LINCOLN	NE		05/11/2020	3.25	11,713,492	0	0	0	0	0	17,600,000	11/03/2021
0210856		DALLAS	TX		05/11/2020	3.00	10,000,000	0	0	0	0	0	17,300,000	10/01/2021
0210857		BALTIMORE	MD		06/02/2020	3.15	12,900,000	0	0	0	0	0	18,820,000	12/20/2021
0210860	CF	BUFORD	GA		10/02/2020	3.25	17,500,000	0	0	0	0	0	23,200,000	12/14/2021
0210861	CF	GARDENA	CA		11/10/2020	2.90	21,000,000	0	0	0	0	0	37,350,000	12/27/2021
0210862	CF	PARLIN	NJ		10/15/2020	3.06	44,699,914	0	0	0	0	0	71,700,000	12/05/2021
0210863		FULTON	MD		11/02/2020	2.98	12,808,372	0	0	0	0	0	19,400,000	12/30/2021
0210864	CF	KATY	TX		10/06/2020	3.00	20,000,000	0	0	0	0	0	57,400,000	11/23/2021
0210865	CF	KYLE	TX		11/05/2020	3.15	15,585,507	0	0	0	0	0	26,700,000	12/21/2021
0210866	CF	KYLE	TX		11/05/2020	3.15	24,595,874	0	0	0	0	0	39,600,000	11/22/2021
0210867	CF	WALLINGFORD	CT		11/23/2020	3.54	35,706,183	0	0	0	0	0	54,500,000	12/30/2021
0210868		RANCHO CUCAMONGA	CA		12/08/2020	3.49	12,210,000	0	0	0	0	0	21,700,000	12/16/2021
0210869	CF	ST LOUIS	MO		11/23/2020	2.89	28,050,000	0	0	0	0	0	41,000,000	10/08/2021
0210870		CHARLOTTE	NC		12/30/2020	3.35	12,750,000	0	0	0	0	0	18,500,000	12/27/2021
0210872		NAPERVILLE	IL		12/28/2020	3.38	23,000,000	0	0	0	0	0	36,700,000	12/20/2021
0210873		DRAPER	UT		01/26/2021	3.44	21,741,463	0	0	0	0	0	33,500,000	12/30/2020
0210874		MCKINNEY	TX		01/28/2021	3.00	31,000,000	0	0	0	0	0	55,200,000	12/22/2020
0210877		SCHAUMBURG	IL		12/22/2020	3.00	14,370,000	0	0	0	0	0	21,700,000	11/03/2021
0210878		PHILADELPHIA	PA		02/16/2021	3.50	14,076,967	0	0	0	0	0	24,875,000	02/01/2021
0210879		CENTERVILLE	UT		02/17/2021	3.25	8,332,584	0	0	0	0	0	15,800,000	12/28/2020
0210880		DALLAS	TX		01/28/2021	3.05	14,662,174	0	0	0	0	0	25,900,000	01/07/2021
0210881		CARLSBAD	CA		02/26/2021	2.90	14,100,000	0	0	0	0	0	33,000,000	02/17/2021
0210882		WHITESTOWN	IN		02/10/2021	2.95	34,000,000	0	0	0	0	0	63,000,000	01/22/2021
0210883		FREMONT	CA		03/22/2021	3.10	8,900,000	0	0	0	0	0	14,050,000	02/10/2021
0210884		AUBURN	WA		04/06/2021	3.45	14,313,980	0	0	0	0	0	23,650,000	02/18/2021
0210885		AUGUSTA	GA		03/10/2021	3.25	26,641,568	0	0	0	0	0	35,600,000	02/15/2021
0210886		MANSFIELD	MA		03/15/2021	2.86	28,000,000	0	0	0	0	0	43,200,000	02/25/2021
0210887		FLORISSANT	MO		04/19/2021	3.83	24,700,000	0	0	0	0	0	38,000,000	03/10/2021
0210888		SEATTLE	WA		04/02/2021	3.29	13,000,000	0	0	0	0	0	31,200,000	03/04/2021
0210889		WEST NEW YORK	NJ		04/13/2021	3.52	9,360,207	0	0	0	0	0	16,300,000	03/05/2021

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SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1 Loan Number	2 Code	Location		5 Loan Type	6 Date Acquired	7 Rate of Interest	8 Book Value/Recorded Investment Excluding Accrued Interest	Change in Book Value/Recorded Investment					14 Value of Land and Buildings	15 Date of Last Appraisal or Valuation
		City	State					9 Unrealized Valuation Increase (Decrease)	10 Current Year (Amortization) / Accretion	11 Current Year's Other-Than-Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Foreign Exchange Change in Book Value		
0210890		OLYMPIA	WA		04/14/2021	3.38	8,700,163	0	0	0	0	0	15,600,000	03/16/2021
0210891		CALDWELL	ID		05/20/2021	3.36	6,500,000	0	0	0	0	0	11,500,000	03/22/2021
0210893		MADISON	WI		05/20/2021	3.50	9,550,000	0	0	0	0	0	16,100,000	03/23/2021
0210894		MADISON	WI		07/06/2021	3.20	18,100,000	0	0	0	0	0	33,300,000	04/13/2021
0210895		MADISON	WI		07/06/2021	3.20	2,510,000	0	0	0	0	0	4,600,000	04/21/2021
0210896		PHOENIX	AZ		04/23/2021	3.04	36,972,361	0	0	0	0	0	56,100,000	03/29/2021
0210897		CARSON	CA		04/22/2021	3.49	15,900,000	0	0	0	0	0	30,000,000	03/22/2021
0210898		LINTHICUM	MD		05/07/2021	3.62	24,045,952	0	0	0	0	0	36,600,000	03/30/2021
0210899		OVERLAND PARK	KS		06/02/2021	3.60	32,150,000	0	0	0	0	0	44,000,000	03/30/2021
0210900		NASHVILLE	TN		05/19/2021	3.63	17,500,000	0	0	0	0	0	27,850,000	04/27/2021
0210901		VERONA	WI		06/17/2021	3.74	13,140,000	0	0	0	0	0	20,400,000	04/26/2021
0210902		OAK BROOK	IL		06/02/2021	3.16	24,343,234	0	0	0	0	0	46,500,000	05/07/2021
0210903		ROGERS	AR		07/13/2021	3.45	29,500,000	0	0	0	0	0	48,000,000	04/09/2021
0210904		LEAWOOD	KS		06/15/2021	3.75	10,082,583	0	0	0	0	0	15,900,000	05/12/2021
0210905		UNIVERSITY HGHTS	OH		06/21/2021	3.60	25,700,000	0	0	0	0	0	38,900,000	05/05/2021
0210906		WEST VALLEY CITY	UT		06/04/2021	3.16	11,250,000	0	0	0	0	0	20,450,000	05/21/2021
0210907		WINSTON-SALEM	NC		06/30/2021	3.67	12,000,000	0	0	0	0	0	18,750,000	05/20/2021
0210908		PLEASANT GROVE	UT		07/06/2021	3.49	12,400,891	0	0	0	0	0	21,900,000	05/12/2021
0210909		Las Vegas	NV		08/06/2021	3.58	7,500,000	0	0	0	0	0	12,000,000	05/28/2021
0210910		MORRIS PLAINS	NJ		07/01/2021	3.64	8,699,678	0	0	0	0	0	13,800,000	06/07/2021
0210911		MCLEAN	VA		08/06/2021	3.20	7,750,000	0	0	0	0	0	10,950,000	06/07/2021
0210912		Rock Hill	SC		07/08/2021	3.50	8,250,000	0	0	0	0	0	11,450,000	05/28/2021
0210913		SPARTANBURG	SC		08/16/2021	3.31	19,822,865	0	0	0	0	0	30,300,000	06/16/2021
0210914		PHOENIX	AZ		07/23/2021	3.39	6,650,000	0	0	0	0	0	9,710,000	07/08/2021
0210915		BOISE	ID		11/12/2021	3.70	21,000,000	0	0	0	0	0	32,400,000	07/16/2021
0210916		AUSTIN	TX		08/10/2021	2.75	8,000,000	0	0	0	0	0	21,100,000	06/30/2021
0210917		FAIRFIELD	NJ		09/16/2021	3.15	10,464,833	0	0	0	0	0	17,000,000	07/27/2021
0210918		PLYMOUTH	MN		08/05/2021	2.30	11,500,000	0	0	0	0	0	17,650,000	07/07/2021
0210919		ARDEN	NC		09/03/2021	3.24	31,900,000	0	0	0	0	0	55,750,000	07/11/2021
0210920		ALHAMBRA	CA		09/03/2021	3.10	20,500,000	0	0	0	0	0	46,200,000	07/13/2021
0210921		CARROLLTON	TX		09/01/2021	3.57	7,825,976	0	0	0	0	0	12,200,000	07/12/2021
0210923		PALM BAY	FL		09/15/2021	3.65	8,415,380	0	0	0	0	0	13,900,000	08/12/2021
0210924		CALDWELL	ID		09/02/2021	2.50	16,000,000	0	0	0	0	0	26,550,000	07/27/2021
0210925		EARTH CITY	MO		09/23/2021	2.35	36,500,000	0	0	0	0	0	61,000,000	08/10/2021
0210926		OLYMPIA	WA		09/27/2021	3.50	14,200,000	0	0	0	0	0	22,100,000	08/11/2021
0210927		PHOENIX	AZ		11/09/2021	3.10	40,000,000	0	0	0	0	0	66,300,000	09/10/2021
0210928		UNION	NJ		10/06/2021	3.03	8,470,940	0	0	0	0	0	22,300,000	08/31/2021
0210929		OREM	UT		10/13/2021	3.75	10,500,000	0	0	0	0	0	22,400,000	08/24/2021
0210930		SAN DIEGO	CA		11/23/2021	3.50	9,250,000	0	0	0	0	0	16,000,000	09/08/2021
0210931		CELEBRATION	FL		10/14/2021	3.55	13,200,000	0	0	0	0	0	18,900,000	09/15/2021
0210932		CITY OF INDUSTRY	CA		10/28/2021	3.20	14,000,000	0	0	0	0	0	24,800,000	09/21/2021
0210933		SAN ANTONIO	TX		11/17/2021	3.22	15,500,000	0	0	0	0	0	22,000,000	09/27/2021
0210935		Lexington	SC		10/20/2021	3.70	5,780,000	0	0	0	0	0	10,000,000	09/01/2021
0210936		GOODYEAR	AZ		11/19/2021	3.25	6,000,000	0	0	0	0	0	10,300,000	11/15/2021
0210937		GAINESVILLE	GA		11/12/2021	3.75	6,300,000	0	0	0	0	0	9,000,000	10/11/2021

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SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1 Loan Number	2 Code	Location		5 Loan Type	6 Date Acquired	7 Rate of Interest	8 Book Value/Recorded Investment Excluding Accrued Interest	Change in Book Value/Recorded Investment					14 Value of Land and Buildings	15 Date of Last Appraisal or Valuation	
		City	State					9 Unrealized Valuation Increase (Decrease)	10 Current Year (Amortization) / Accretion	11 Current Year's Other-Than-Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Foreign Exchange Change in Book Value			
0210938		FORT MILL	SC		12/23/2021	3.35	32,535,000	0	0	0	0	0	59,300,000	11/09/2021	
0210939		RANCHO MISSION VIEJO	CA		12/17/2021	3.54	22,000,000	0	0	0	0	0	43,800,000	10/29/2021	
0210940		GRESHAM	OR		12/13/2021	3.18	10,000,000	0	0	0	0	0	18,380,000	11/22/2021	
0210941		EDISON	NJ		12/16/2021	3.23	9,100,000	0	0	0	0	0	48,900,000	11/01/2021	
0210942		TULSA	OK		12/28/2021	3.35	6,000,000	0	0	0	0	0	31,700,000	11/17/2021	
0210943		LEWISVILLE	TX		12/16/2021	3.32	9,060,000	0	0	0	0	0	14,100,000	11/15/2021	
0210944		EAST HAVEN	CT		12/22/2021	3.56	13,500,000	0	0	0	0	0	18,200,000	11/17/2021	
0210946		LINCOLN	NE		12/20/2021	3.40	19,750,000	0	0	0	0	0	29,240,000	12/02/2021	
0210947		MILWAUKEE	WI		12/22/2021	3.30	6,480,000	0	0	0	0	0	15,400,000	11/24/2021	
0210950		LEWISVILLE	TX		12/17/2021	3.21	17,800,000	0	0	0	0	0	29,800,000	11/15/2021	
0210951		BLAINE	MN		12/22/2021	3.15	13,500,000	0	0	0	0	0	20,950,000	11/23/2021	
0210958		Newark	NJ		12/29/2021	3.31	16,000,000	0	0	0	0	0	32,300,000	12/15/2021	
0290010		LONG ISLAND CITY	NY		09/29/2020	4.00	5,000,000	0	0	0	0	0	8,668,731	12/30/2021	
210578A	CF	KENNESAW	GA		10/31/2011	5.10	14,528,670	0	0	0	0	0	34,040,927	12/22/2021	
210578B	CF	KENNESAW	GA		11/20/2017	5.20	3,653,013	0	0	0	0	0	8,559,073	12/22/2021	
210622A	CF	LA JOLLA	CA		02/15/2013	4.00	16,008,105	0	0	0	0	0	43,500,000	10/05/2021	
210622B	CF	LA JOLLA	CA		06/05/2018	6.00	4,767,993	0	0	0	0	0	9,982,995	10/05/2021	
210634A	CF	E LONGMEADOW	MA		06/27/2013	3.75	15,861,312	0	0	0	0	0	19,521,364	09/29/2021	
210634B	CF	E LONGMEADOW	MA		08/16/2017	5.33	2,745,177	0	0	0	0	0	3,378,636	09/29/2021	
210673A	CF	ST LOUIS	MO		10/09/2014	4.10	20,656,366	0	0	0	0	0	28,923,817	11/03/2021	
210673B	CF	ST LOUIS	MO		05/15/2019	6.00	4,839,310	0	0	0	0	0	6,776,183	11/03/2021	
210690A		W DES MOINES	IA		07/17/2015	3.81	12,035,454	0	0	0	0	0	19,645,279	07/21/2021	
210690B		WEST DES MOINES	IA		08/17/2021	5.50	3,000,000	0	0	0	0	0	4,854,721	08/12/2021	
210715A	CF	SEATTLE	WA		06/03/2016	3.82	19,324,556	0	0	0	0	0	36,987,225	12/06/2021	
210715B	CF	SEATTLE	WA		03/15/2019	6.06	4,970,099	0	0	0	0	0	9,512,775	12/21/2021	
210753A		EDINA	MN		09/01/2017	3.70	12,076,867	0	0	0	0	0	27,185,942	12/16/2021	
210753B		EDINA	MN		04/09/2019	4.68	3,826,641	0	0	0	0	0	8,614,058	11/16/2021	
210802A	CF	TULSA	OK		09/12/2018	4.25	24,208,061	0	0	0	0	0	47,300,000	11/16/2021	
210802B	CF	TULSA	OK		09/12/2018	6.48	3,052,115	0	0	0	0	0	5,295,821	11/16/2021	
210810A	CF	PHOENIXVILLE	PA		11/29/2018	4.36	23,401,176	0	0	0	0	0	51,900,000	12/05/2021	
210810B	CF	PHOENIXVILLE	PA		11/29/2018	6.21	5,645,579	0	0	0	0	0	10,087,376	12/05/2021	
210812A	CF	OVERLAND PARK	KS		12/10/2018	4.50	20,515,018	0	0	0	0	0	49,100,000	11/12/2021	
210812B	CF	OVERLAND PARK	KS		12/10/2018	6.50	7,601,037	0	0	0	0	0	13,273,943	11/12/2021	
210814A	CF	MAPLE VALLEY	WA		01/03/2019	4.50	20,500,000	0	0	0	0	0	38,400,000	10/21/2021	
210814B	CF	MAPLE VALLEY	WA		01/03/2019	5.35	5,500,000	0	0	0	0	0	8,123,077	10/21/2021	
210816A		NEW ALBANY	OH		02/13/2019	4.60	16,890,000	0	0	0	0	0	25,500,000	12/08/2021	
210816B		NEW ALBANY	OH		02/13/2019	5.32	5,610,000	0	0	0	0	0	6,358,000	10/08/2021	
210817A	CF	SANDY SPRINGS	GA		02/07/2019	4.80	12,182,651	0	0	0	0	0	22,700,000	12/14/2021	
210817B	CF	SANDY SPRINGS	GA		02/07/2019	7.14	3,826,030	0	0	0	0	0	5,425,236	12/14/2021	
210851C		OLIVE BRANCH	MS		07/29/2020	5.00	12,858,374	0	0	0	0	0	29,450,000	12/30/2021	
210875C		DIXON	CA		02/03/2021	4.50	20,729,263	0	0	0	0	0	57,700,000	12/30/2021	
0599999		Total - Mortgages in Good Standing - Commercial Mortgages - All Other						4,474,007,366	0	0	0	0	0	8,399,990,179	XXX
0899999		Total - Mortgages in Good Standing						4,474,007,366	0	0	0	0	0	8,399,990,179	XXX
3399999		Totals						4,474,007,366	0	0	0	0	0	8,399,990,179	XXX

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SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1 Loan Number	2 Code	Location		5 Loan Type	6 Date Acquired	7 Rate of Interest	8 Book Value/Recorded Investment Excluding Accrued Interest	Change in Book Value/Recorded Investment					14 Value of Land and Buildings	15 Date of Last Appraisal or Valuation
		City	State					9 Unrealized Valuation Increase (Decrease)	10 Current Year (Amortization) / Accretion	11 Current Year's Other-Than-Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Foreign Exchange Change in Book Value		

General Interrogatory:

1. Mortgages in good standing \$.....0 unpaid taxes \$.....0 interest due and unpaid.
2. Restructured mortgages \$.....0 unpaid taxes \$.....0 interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure \$.....0 unpaid taxes \$.....0 interest due and unpaid.
4. Mortgages in process of foreclosure \$.....0 unpaid taxes \$.....0 interest due and unpaid.

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
Loan Number	2	3	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
	City	State						
Mortgages in Good Standing - Commercial Mortgages - All Other								
0210873	DRAPER	UT		01/26/2021	3.44	22,400,000	0	33,500,000
0210874	MCKINNEY	TX		01/28/2021	3.00	31,000,000	0	55,200,000
0210878	PHILADELPHIA	PA		02/16/2021	3.50	14,350,000	0	24,875,000
0210879	CENTERVILLE	UT		02/17/2021	3.25	8,500,000	0	15,800,000
0210880	DALLAS	TX		01/28/2021	3.05	15,000,000	0	25,900,000
0210881	CARLSBAD	CA		02/26/2021	2.90	14,100,000	0	33,000,000
0210882	WHITESTOWN	IN		02/10/2021	2.95	34,000,000	0	63,000,000
0210883	FREMONT	CA		03/22/2021	3.10	8,900,000	0	14,050,000
0210884	AUBURN	WA		04/06/2021	3.45	14,500,000	0	23,650,000
0210885	AUGUSTA	GA		03/10/2021	3.25	27,000,000	0	35,600,000
0210886	MANSFIELD	MA		03/15/2021	2.86	28,000,000	0	43,200,000
0210887	FLORISSANT	MO		04/19/2021	3.83	24,700,000	0	38,000,000
0210888	SEATTLE	WA		04/02/2021	3.29	13,000,000	0	31,200,000
0210889	WEST NEW YORK	NJ		04/13/2021	3.52	9,500,000	0	16,300,000
0210890	OLYMPIA	WA		04/14/2021	3.38	8,800,000	0	15,600,000
0210891	CALDWELL	ID		05/20/2021	3.36	6,500,000	0	11,500,000
0210893	MADISON	WI		05/20/2021	3.50	9,550,000	0	16,100,000
0210894	MADISON	WI		07/06/2021	3.20	18,100,000	0	33,300,000
0210895	MADISON	WI		07/06/2021	3.20	2,510,000	0	4,600,000
0210896	PHOENIX	AZ		04/23/2021	3.04	37,500,000	0	56,100,000
0210897	CARSON	CA		04/22/2021	3.49	15,900,000	0	30,000,000
0210898	LINTHICUM	MD		05/07/2021	3.62	24,400,000	0	36,600,000
0210899	OVERLAND PARK	KS		06/02/2021	3.60	32,150,000	0	44,000,000
0210900	NASHVILLE	TN		05/19/2021	3.63	17,500,000	0	27,850,000
0210901	VERONA	WI		06/17/2021	3.74	13,140,000	0	20,400,000
0210902	OAK BROOK	IL		06/02/2021	3.16	25,000,000	0	46,500,000
0210903	ROGERS	AR		07/13/2021	3.45	29,500,000	0	48,000,000
0210904	LEAWOOD	KS		06/15/2021	3.75	10,200,000	0	15,900,000
0210905	UNIVERSITY HGHTS	OH		06/21/2021	3.60	25,700,000	0	38,900,000
0210906	WEST VALLEY CITY	UT		06/04/2021	3.16	11,250,000	0	20,450,000
0210907	WINSTON-SALEM	NC		06/30/2021	3.67	12,000,000	0	18,750,000
0210908	PLEASANT GROVE	UT		07/06/2021	3.49	12,500,000	0	21,900,000
0210909	Las Vegas	NV		08/06/2021	3.58	7,500,000	0	12,000,000
0210910	MORRIS PLAINS	NJ		07/01/2021	3.64	8,780,000	0	13,800,000
0210911	MCLEAN	VA		08/06/2021	3.20	7,750,000	0	10,950,000
0210912	Rock Hill	SC		07/08/2021	3.50	8,250,000	0	11,450,000
0210913	SPARTANBURG	SC		08/16/2021	3.31	20,000,000	0	30,300,000
0210914	PHOENIX	AZ		07/23/2021	3.39	6,650,000	0	9,710,000
0210915	BOISE	ID		11/12/2021	3.70	21,000,000	0	32,400,000
0210916	AUSTIN	TX		08/10/2021	2.75	8,000,000	0	21,100,000
0210917	FAIRFIELD	NJ		09/16/2021	3.15	10,500,000	0	17,000,000
0210918	PLYMOUTH	MN		08/05/2021	2.30	11,500,000	0	17,650,000
0210919	ARDEN	NC		09/03/2021	3.24	31,900,000	0	55,750,000
0210920	ALHAMBRA	CA		09/03/2021	3.10	20,500,000	0	46,200,000

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SCHEDULE B - PART 2

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings	
	2 City	3 State							
0210921	CARROLLTON	TX		09/01/2021	3.57	7,875,000	0	12,200,000	
0210923	PALM BAY	FL		09/15/2021	3.65	8,450,000	0	13,900,000	
0210924	CALDWELL	ID		09/02/2021	2.50	16,000,000	0	26,550,000	
0210925	EARTH CITY	MO		09/23/2021	2.35	36,500,000	0	61,000,000	
0210926	OLYMPIA	WA		09/27/2021	3.50	14,200,000	0	22,100,000	
0210927	PHOENIX	AZ		11/09/2021	3.10	40,000,000	0	66,300,000	
0210928	UNION	NJ		10/06/2021	3.03	8,500,000	0	22,300,000	
0210929	OREM	UT		10/13/2021	3.75	10,500,000	0	22,400,000	
0210930	SAN DIEGO	CA		11/23/2021	3.50	9,250,000	0	16,000,000	
0210931	CELEBRATION	FL		10/14/2021	3.55	13,200,000	0	18,900,000	
0210932	CITY OF INDUSTRY	CA		10/28/2021	3.20	14,000,000	0	24,800,000	
0210933	SAN ANTONIO	TX		11/17/2021	3.22	15,500,000	0	22,000,000	
0210935	Lexington	SC		10/20/2021	3.70	5,780,000	0	10,000,000	
0210936	GOODYEAR	AZ		11/19/2021	3.25	6,000,000	0	10,300,000	
0210937	GAINESVILLE	GA		11/12/2021	3.75	6,300,000	0	9,000,000	
0210938	FORT MILL	SC		12/23/2021	3.35	32,535,000	0	59,300,000	
0210939	RANCHO MISSION VIEJO	CA		12/17/2021	3.54	22,000,000	0	43,800,000	
0210940	GRESHAM	OR		12/13/2021	3.18	10,000,000	0	18,380,000	
0210941	EDISON	NJ		12/16/2021	3.23	9,100,000	0	48,900,000	
0210942	TULSA	OK		12/28/2021	3.35	6,000,000	0	31,700,000	
0210943	LEWISVILLE	TX		12/16/2021	3.32	9,060,000	0	14,100,000	
0210944	EAST HAVEN	CT		12/22/2021	3.56	13,500,000	0	18,200,000	
0210946	LINCOLN	NE		12/20/2021	3.40	19,750,000	0	29,240,000	
0210947	MILWAUKEE	WI		12/22/2021	3.30	6,480,000	0	15,400,000	
0210950	LEWISVILLE	TX		12/17/2021	3.21	17,800,000	0	29,800,000	
0210951	BLAINE	MN		12/22/2021	3.15	13,500,000	0	20,950,000	
0210958	Newark	NJ		12/29/2021	3.31	16,000,000	0	32,300,000	
210690B	WEST DES MOINES	IA		08/17/2021	5.50	3,000,000	0	4,854,721	
210826C	JACKSONVILLE	FL		08/23/2019	5.00	0	555,965	25,350,000	
210851C	OLIVE BRANCH	MS		07/29/2020	5.00	0	5,478,154	29,450,000	
210852C	DENTON	TX		03/05/2020	5.00	0	2,975,887	37,200,000	
210875C	DIXON	CA		02/03/2021	4.50	5,200,000	14,572,556	57,700,000	
0599999	Total - Mortgages in Good Standing - Commercial Mortgages - All Other						1,135,460,000	23,582,562	2,112,409,721
0899999	Total - Mortgages in Good Standing						1,135,460,000	23,582,562	2,112,409,721
3399999	Totals						1,135,460,000	23,582,562	2,112,409,721

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SCHEDULE B - PART 3

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

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					
Mortgages Closed by Repayment																	
0210421	CENTERVILLE	OH	02/28/2006	03/12/2021		145,736	0	0	0	0	0	0	0	48,801	48,801	0	0
0210499	BLOOMFIELD HILLS	MI	10/03/2007	03/24/2021		6,721,945	0	0	0	0	0	0	0	6,669,169	6,669,169	0	0
0210547	HUNTINGTON BEACH	CA	10/19/2010	10/27/2021		3,757,708	0	0	0	0	0	0	0	3,673,928	3,673,928	0	0
0210550	KATY	TX	04/06/2011	03/02/2021		11,052,229	0	0	0	0	0	0	0	10,975,280	10,975,280	0	0
0210561	LOUISVILLE	KY	06/15/2011	05/18/2021		9,651,204	0	0	0	0	0	0	0	9,488,055	9,488,055	0	0
0210567	OWINGS MILLS	MD	09/23/2011	07/12/2021		13,169,054	0	0	0	0	0	0	0	12,901,138	12,901,138	0	0
0210568	LEXINGTON	KY	10/06/2011	08/13/2021		7,627,355	0	0	0	0	0	0	0	7,437,740	7,437,740	0	0
0210576	GREENSBORO	NC	11/21/2011	09/13/2021		12,250,000	0	0	0	0	0	0	0	12,250,000	12,250,000	0	0
0210577	LOVELAND	CO	12/08/2011	11/30/2021		4,871,286	0	0	0	0	0	0	0	4,750,313	4,750,313	0	0
0210579	WATAUGA	TX	11/30/2011	12/10/2021		13,126,589	0	0	0	0	0	0	0	12,793,992	12,793,992	0	0
0210587	SAN DIEGO	CA	01/31/2012	03/31/2021		9,765,972	0	0	0	0	0	0	0	9,698,579	9,698,579	0	0
0210591	ALBUQUERQUE	NM	03/19/2012	12/22/2021		11,908,829	0	0	0	0	0	0	0	11,573,382	11,573,382	0	0
0210618	BELLBROOK	OH	12/26/2012	05/03/2021		10,110,776	0	0	0	0	0	0	0	10,016,827	10,016,827	0	0
0210672	SAN DIEGO	CA	09/02/2014	09/03/2021		16,602,995	0	0	0	0	0	0	0	16,312,141	16,312,141	0	0
0210858	MINT HILL	NC	10/13/2020	12/10/2021		11,250,000	0	0	0	0	0	0	0	11,250,000	11,250,000	0	0
0210859	WESLEY CHAPEL	NC	10/13/2020	12/10/2021		13,750,000	0	0	0	0	0	0	0	13,750,000	13,750,000	0	0
210826C	JACKSONVILLE	FL	08/23/2019	07/23/2021		7,361,238	0	0	0	0	0	0	0	8,110,924	8,110,924	0	0
210852C	DENTON	TX	03/05/2020	09/16/2021		12,394,309	0	0	0	0	0	0	0	15,753,790	15,753,790	0	0
0199999	Total - Mortgages Closed by Repayment						175,517,225	0	0	0	0	0	0	177,454,059	177,454,059	0	0
Mortgages With Partial Repayments																	
0210324	INWOOD	WV	02/13/2003			1,351,784	0	0	0	0	0	0	0	142,134		0	0
0210326	NORFOLK	VA	12/18/2001			266,069	0	0	0	0	0	0	0	244,813		0	0
0210421	CENTERVILLE	OH	02/28/2006			145,736	0	0	0	0	0	0	0	96,936		0	0
0210430	OAK PARK	IL	12/08/2005			4,153,380	0	0	0	0	0	0	0	459,316		0	0
0210471	LOVELAND	CO	12/20/2006			3,921,546	0	0	0	0	0	0	0	243,463		0	0
0210487	MASON	OH	09/28/2007			2,585,902	0	0	0	0	0	0	0	151,707		0	0
0210499	BLOOMFIELD HILLS	MI	10/03/2007			6,721,945	0	0	0	0	0	0	0	52,776		0	0
0210544	SPOKANE	WA	09/14/2010			3,426,097	0	0	0	0	0	0	0	626,746		0	0
0210547	HUNTINGTON BEACH	CA	10/19/2010			3,757,708	0	0	0	0	0	0	0	83,780		0	0
0210550	KATY	TX	04/06/2011			11,052,229	0	0	0	0	0	0	0	76,949		0	0
0210556	BUFFALO GROVE	IL	07/07/2011			4,655,161	0	0	0	0	0	0	0	170,759		0	0
0210561	LOUISVILLE	KY	06/15/2011			9,651,204	0	0	0	0	0	0	0	163,148		0	0
0210567	OWINGS MILLS	MD	09/23/2011			13,169,054	0	0	0	0	0	0	0	267,916		0	0
0210568	LEXINGTON	KY	10/06/2011			7,627,355	0	0	0	0	0	0	0	189,615		0	0
0210572	HANOVER	MD	11/01/2011			8,264,767	0	0	0	0	0	0	0	344,293		0	0
0210577	LOVELAND	CO	12/08/2011			4,871,286	0	0	0	0	0	0	0	120,973		0	0
0210579	WATAUGA	TX	11/30/2011			13,126,589	0	0	0	0	0	0	0	332,597		0	0
0210587	SAN DIEGO	CA	01/31/2012			9,765,972	0	0	0	0	0	0	0	67,393		0	0
0210589	BOULDER	CO	04/11/2012			13,788,175	0	0	0	0	0	0	0	348,965		0	0
0210591	ALBUQUERQUE	NM	03/19/2012			11,908,829	0	0	0	0	0	0	0	335,447		0	0
0210592	PLANO	TX	04/12/2012			11,374,879	0	0	0	0	0	0	0	310,010		0	0
0210604	WESTERVILLE	OH	08/31/2012			9,941,389	0	0	0	0	0	0	0	275,745		0	0

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SCHEDULE B - PART 3

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

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					
0210605	MILFORD	MI	05/31/2012	3,729,802	0	0	0	0	0	0	0	0	498,399	0	0	0	
0210606	WESTERVILLE	OH	08/31/2012	10,952,378	0	0	0	0	0	0	0	0	303,787	0	0	0	
0210607	BIG BEAR LAKE	CA	07/30/2012	5,914,577	0	0	0	0	0	0	0	0	161,112	0	0	0	
0210608	DALLAS	TX	08/02/2012	11,690,305	0	0	0	0	0	0	0	0	336,118	0	0	0	
0210610	ROLLING HILLS ESTATES	CA	10/10/2012	8,682,679	0	0	0	0	0	0	0	0	360,078	0	0	0	
0210611	PORTLAND	OR	09/21/2012	15,616,664	0	0	0	0	0	0	0	0	365,368	0	0	0	
0210612	MOHEGAN LAKE	NY	11/29/2012	6,042,435	0	0	0	0	0	0	0	0	154,165	0	0	0	
0210613	TULSA	OK	10/04/2012	13,518,263	0	0	0	0	0	0	0	0	393,469	0	0	0	
0210614	NASHVILLE	TN	12/11/2012	10,372,989	0	0	0	0	0	0	0	0	427,196	0	0	0	
0210617	NASHVILLE	TN	12/26/2012	11,482,611	0	0	0	0	0	0	0	0	461,293	0	0	0	
0210618	BELLBROOK	OH	12/26/2012	10,110,776	0	0	0	0	0	0	0	0	93,950	0	0	0	
0210619	PALM BEACH GARDENS	FL	02/11/2013	11,033,773	0	0	0	0	0	0	0	0	453,831	0	0	0	
0210624	SANDY	UT	06/03/2013	5,995,970	0	0	0	0	0	0	0	0	238,203	0	0	0	
0210626	ASHBURN	VA	06/20/2013	8,730,803	0	0	0	0	0	0	0	0	346,147	0	0	0	
0210628	ROCHESTER HILLS	MI	05/28/2013	5,111,203	0	0	0	0	0	0	0	0	603,524	0	0	0	
0210630	VERONA	WI	06/19/2013	8,909,127	0	0	0	0	0	0	0	0	251,629	0	0	0	
0210631	JACKSONVILLE BEACH	FL	07/01/2013	17,137,335	0	0	0	0	0	0	0	0	484,325	0	0	0	
0210632	FULTON	MD	07/25/2013	4,920,985	0	0	0	0	0	0	0	0	191,104	0	0	0	
0210633	E SETAUKET	NY	06/27/2013	8,483,829	0	0	0	0	0	0	0	0	239,765	0	0	0	
0210635	GARDEN CITY	NY	07/31/2013	7,648,351	0	0	0	0	0	0	0	0	215,630	0	0	0	
0210639	MORRISVILLE	NC	08/22/2013	10,416,787	0	0	0	0	0	0	0	0	288,444	0	0	0	
0210640	SHELBY TOWNSHIP	MI	08/29/2013	6,485,690	0	0	0	0	0	0	0	0	248,539	0	0	0	
0210645	BRECKSVILLE	OH	10/17/2013	6,839,402	0	0	0	0	0	0	0	0	324,448	0	0	0	
0210653	OMAHA	NE	01/29/2014	7,606,264	0	0	0	0	0	0	0	0	277,024	0	0	0	
0210655	HUNT VALLEY	MD	05/13/2014	9,988,660	0	0	0	0	0	0	0	0	335,170	0	0	0	
0210656	TIMONIUM	MD	05/13/2014	11,173,755	0	0	0	0	0	0	0	0	374,936	0	0	0	
0210658	FORT COLLINS	CO	03/20/2014	6,668,635	0	0	0	0	0	0	0	0	195,157	0	0	0	
0210659	FORT COLLINS	CO	03/20/2014	1,720,938	0	0	0	0	0	0	0	0	50,363	0	0	0	
0210661	HINSDALE	IL	06/26/2014	6,611,063	0	0	0	0	0	0	0	0	162,688	0	0	0	
0210662	FULTON	MD	06/27/2014	4,217,314	0	0	0	0	0	0	0	0	144,875	0	0	0	
0210663	DELAFIELD	WI	07/24/2014	6,620,390	0	0	0	0	0	0	0	0	162,642	0	0	0	
0210664	GREENWICH	CT	07/31/2014	10,834,504	0	0	0	0	0	0	0	0	262,648	0	0	0	
0210665	GARDEN CITY	NY	07/30/2014	8,794,474	0	0	0	0	0	0	0	0	161,863	0	0	0	
0210666	MT PLEASANT	SC	08/28/2014	14,829,451	0	0	0	0	0	0	0	0	359,845	0	0	0	
0210667	CHAPEL HILL	NC	08/27/2014	7,951,037	0	0	0	0	0	0	0	0	195,790	0	0	0	
0210669	MEQUON	WI	09/30/2014	3,172,889	0	0	0	0	0	0	0	0	109,587	0	0	0	
0210670	FRANKLIN	WI	09/30/2014	4,018,993	0	0	0	0	0	0	0	0	138,810	0	0	0	
0210671	WAUNAKEE	WI	09/30/2014	3,638,246	0	0	0	0	0	0	0	0	125,659	0	0	0	
0210672	SAN DIEGO	CA	09/02/2014	16,602,995	0	0	0	0	0	0	0	0	290,854	0	0	0	
0210674	BALA CYNWYD	PA	12/05/2014	9,112,317	0	0	0	0	0	0	0	0	227,879	0	0	0	
0210677	WAYZATA	MN	12/03/2014	15,468,797	0	0	0	0	0	0	0	0	555,545	0	0	0	
0210678	VISTA	CA	12/10/2014	9,565,712	0	0	0	0	0	0	0	0	231,587	0	0	0	

E06.1

SCHEDULE B - PART 3

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

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					
0210679	NEEDHAM	MA		12/12/2014		6,849,827	0	0	0	0	0	0	0	361,801	0	0	0
0210680	OWASSO	OK		12/15/2014		17,753,420	0	0	0	0	0	0	0	437,423	0	0	0
0210681	ORADELL	NJ		12/23/2014		14,682,255	0	0	0	0	0	0	0	355,460	0	0	0
0210682	GERMANTOWN	MD		03/30/2015		10,830,640	0	0	0	0	0	0	0	274,160	0	0	0
0210683	LAWRENCEVILLE	GA		04/29/2015		15,593,606	0	0	0	0	0	0	0	387,888	0	0	0
0210684	FULTON	MD		05/13/2015		4,863,870	0	0	0	0	0	0	0	171,672	0	0	0
0210685	WHITE MARSH	MD		05/28/2015		15,148,379	0	0	0	0	0	0	0	526,371	0	0	0
0210686	KNOXVILLE	TN		05/28/2015		9,853,067	0	0	0	0	0	0	0	237,866	0	0	0
0210687	SAN DIEGO	CA		06/15/2015		8,493,368	0	0	0	0	0	0	0	210,191	0	0	0
0210688	FAIRFIELD	CT		06/29/2015		7,145,934	0	0	0	0	0	0	0	178,058	0	0	0
0210689	ROCKVILLE	MD		05/11/2015		21,463,628	0	0	0	0	0	0	0	541,294	0	0	0
0210691	NEWPORT BEACH	CA		06/18/2015		13,556,084	0	0	0	0	0	0	0	714,654	0	0	0
0210693	SCOTTSDALE	AZ		10/05/2015		22,390,414	0	0	0	0	0	0	0	508,021	0	0	0
0210694	LINCOLN	NE		08/25/2015		13,345,327	0	0	0	0	0	0	0	461,620	0	0	0
0210695	BOULDER	CO		08/31/2015		30,340,814	0	0	0	0	0	0	0	693,165	0	0	0
0210696	BLOOMINGTON	MN		08/13/2015		32,181,898	0	0	0	0	0	0	0	743,459	0	0	0
0210697	EDEN PRAIRIE	MN		10/05/2015		17,265,059	0	0	0	0	0	0	0	403,402	0	0	0
0210698	MURRAY	UT		10/02/2015		20,807,612	0	0	0	0	0	0	0	452,664	0	0	0
0210699	BRUNSWICK	OH		10/14/2015		10,651,585	0	0	0	0	0	0	0	245,459	0	0	0
0210700	ST LOUIS	MO		10/08/2015		6,115,340	0	0	0	0	0	0	0	140,110	0	0	0
0210701	DES PERES	MO		10/21/2015		15,304,017	0	0	0	0	0	0	0	333,619	0	0	0
0210702	CHESTERFIELD	MO		11/03/2015		9,515,407	0	0	0	0	0	0	0	219,894	0	0	0
0210703	WHITE MARSH	MD		10/28/2015		14,434,391	0	0	0	0	0	0	0	463,500	0	0	0
0210708	INDEPENDENCE	OH		01/06/2016		17,192,377	0	0	0	0	0	0	0	554,205	0	0	0
0210709	URBANDALE	IA		01/22/2016		12,841,934	0	0	0	0	0	0	0	293,666	0	0	0
0210710	COLLIERVILLE	TN		01/14/2016		26,067,148	0	0	0	0	0	0	0	557,693	0	0	0
0210711	BALTIMORE	MD		12/30/2015		50,000,000	0	0	0	0	0	0	0	744,573	0	0	0
0210720	MADISON	WI		06/20/2016		9,139,963	0	0	0	0	0	0	0	215,559	0	0	0
0210724	KANSAS CITY	MO		06/30/2016		9,748,278	0	0	0	0	0	0	0	314,643	0	0	0
0210725	URBANDALE	IA		09/01/2016		26,130,241	0	0	0	0	0	0	0	682,014	0	0	0
0210727	CHICAGO	IL		09/21/2016		15,425,587	0	0	0	0	0	0	0	401,540	0	0	0
0210728	SCOTTSDALE	AZ		09/01/2016		13,287,457	0	0	0	0	0	0	0	441,737	0	0	0
0210733	HOMEWOOD	AL		08/30/2016		29,923,419	0	0	0	0	0	0	0	820,717	0	0	0
0210734	JACKSONVILLE	FL		10/14/2016		9,170,279	0	0	0	0	0	0	0	202,649	0	0	0
0210737	FORT MILL	SC		10/25/2016		28,274,867	0	0	0	0	0	0	0	664,905	0	0	0
0210746	SALT LAKE CITY	UT		01/23/2017		10,810,969	0	0	0	0	0	0	0	339,607	0	0	0
0210747	BOSTON	MA		01/17/2017		12,562,947	0	0	0	0	0	0	0	251,733	0	0	0
0210748	CONCORD	NH		05/01/2017		6,374,000	0	0	0	0	0	0	0	191,418	0	0	0
0210749	CONCORD	NH		05/01/2017		13,385,423	0	0	0	0	0	0	0	401,970	0	0	0
0210750	SHAKER HEIGHTS	OH		05/25/2017		9,981,763	0	0	0	0	0	0	0	195,884	0	0	0
0210751	ASHBURN	VA		05/23/2017		12,871,384	0	0	0	0	0	0	0	357,515	0	0	0
0210757	PAPILLION	NE		08/30/2017		20,671,459	0	0	0	0	0	0	0	444,239	0	0	0

E06.2

SCHEDULE B - PART 3

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

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					
0210759	SALT LAKE CITY	UT		08/29/2017		11,736,083	0	0	0	0	0	0	0	340,310	0	0	0
0210760	REDMOND	WA		11/08/2017		16,829,964	0	0	0	0	0	0	0	482,970	0	0	0
0210761	LIMERICK TOWNSHIP	PA		09/28/2017		27,397,819	0	0	0	0	0	0	0	542,278	0	0	0
0210762	OXFORD	OH		11/01/2017		17,745,611	0	0	0	0	0	0	0	527,255	0	0	0
0210763	LOS ANGELES	CA		01/11/2018		19,133,377	0	0	0	0	0	0	0	1,273,451	0	0	0
0210765	POOLER	GA		01/12/2018		27,500,000	0	0	0	0	0	0	0	398,733	0	0	0
0210766	DENVER	CO		12/18/2017		11,643,258	0	0	0	0	0	0	0	243,363	0	0	0
0210767	HAVERSTRAW	NY		12/22/2017		16,656,317	0	0	0	0	0	0	0	685,042	0	0	0
0210781	HARTLAND	WI		03/30/2018		9,059,563	0	0	0	0	0	0	0	178,538	0	0	0
0210782	ELLCOTT CITY	MD		03/09/2018		12,806,926	0	0	0	0	0	0	0	270,802	0	0	0
0210783	SAN DIEGO	CA		04/12/2018		18,761,615	0	0	0	0	0	0	0	516,375	0	0	0
0210784	SALT LAKE CITY	UT		04/23/2018		20,792,283	0	0	0	0	0	0	0	585,119	0	0	0
0210786	SANTA MONICA	CA		06/08/2018		11,279,336	0	0	0	0	0	0	0	309,825	0	0	0
0210790	BEAVERTON	OR		06/26/2018		6,417,546	0	0	0	0	0	0	0	257,774	0	0	0
0210791	WILSONVILLE	OR		06/26/2018		13,161,274	0	0	0	0	0	0	0	370,816	0	0	0
0210796	STAMFORD	CT		07/11/2018		7,667,233	0	0	0	0	0	0	0	199,748	0	0	0
0210797	OMAHA	NE		06/15/2018		13,214,376	0	0	0	0	0	0	0	350,220	0	0	0
0210798	ANNAPOLIS	MD		07/10/2018		10,424,133	0	0	0	0	0	0	0	266,454	0	0	0
0210799	SCOTTSDALE	AZ		06/26/2018		24,904,444	0	0	0	0	0	0	0	443,429	0	0	0
0210800	NEW ALBANY	OH		07/19/2018		30,756,593	0	0	0	0	0	0	0	804,292	0	0	0
0210803	DALLAS	TX		12/30/2008		3,647,953	0	0	0	0	0	0	0	88,427	0	0	0
0210804	DALLAS	TX		12/30/2008		9,119,897	0	0	0	0	0	0	0	221,060	0	0	0
0210809	POMONA	CA		11/07/2018		7,071,234	0	0	0	0	0	0	0	124,398	0	0	0
0210813	LENEXA	KS		01/28/2019		13,728,296	0	0	0	0	0	0	0	333,427	0	0	0
0210815	ST PAUL	MN		04/09/2019		8,372,485	0	0	0	0	0	0	0	145,257	0	0	0
0210819	LOUISVILLE	KY		05/01/2019		9,471,713	0	0	0	0	0	0	0	351,733	0	0	0
0210828	GARNER	NC		06/07/2019		8,660,893	0	0	0	0	0	0	0	167,466	0	0	0
0210829	SO WINDSOR	CT		10/31/2019		22,435,914	0	0	0	0	0	0	0	544,836	0	0	0
0210831	HIGHLANDS PARK	CO		07/29/2019		19,498,110	0	0	0	0	0	0	0	392,750	0	0	0
0210834	OMAHA	NE		10/30/2019		12,500,000	0	0	0	0	0	0	0	20,547	0	0	0
0210837	HALTOM CITY	TX		01/10/2020		15,226,012	0	0	0	0	0	0	0	421,081	0	0	0
0210844	SAN ANTONIO	TX		02/20/2020		14,535,567	0	0	0	0	0	0	0	637,261	0	0	0
0210845	MADISON	WI		03/31/2020		13,000,000	0	0	0	0	0	0	0	160,299	0	0	0
0210847	FARMINGTON	UT		04/14/2020		10,280,393	0	0	0	0	0	0	0	386,279	0	0	0
0210848	PLANO	TX		04/22/2020		7,909,548	0	0	0	0	0	0	0	159,290	0	0	0
0210853	GLEN BURNIE	MD		05/04/2020		9,851,408	0	0	0	0	0	0	0	261,780	0	0	0
0210854	LINCOLN	NE		05/11/2020		12,040,455	0	0	0	0	0	0	0	326,963	0	0	0
0210862	PARLIN	NJ		10/15/2020		45,439,391	0	0	0	0	0	0	0	739,477	0	0	0
0210863	FULTON	MD		11/02/2020		13,170,321	0	0	0	0	0	0	0	361,949	0	0	0
0210865	KYLE	TX		11/05/2020		15,968,615	0	0	0	0	0	0	0	383,108	0	0	0
0210866	KYLE	TX		11/05/2020		25,200,470	0	0	0	0	0	0	0	604,596	0	0	0
0210867	WALLINGFORD	CT		11/23/2020		36,400,000	0	0	0	0	0	0	0	693,817	0	0	0

E06.3

SCHEDULE B - PART 3

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

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					
0210873	DRAPER	UT		01/26/2021		0	0	0	0	0	0	0	0	658,537	0	0	0
0210878	PHILADELPHIA	PA		02/16/2021		0	0	0	0	0	0	0	0	273,033	0	0	0
0210879	CENTERVILLE	UT		02/17/2021		0	0	0	0	0	0	0	0	167,416	0	0	0
0210880	DALLAS	TX		01/28/2021		0	0	0	0	0	0	0	0	337,826	0	0	0
0210884	AUBURN	WA		04/06/2021		0	0	0	0	0	0	0	0	186,020	0	0	0
0210885	AUGUSTA	GA		03/10/2021		0	0	0	0	0	0	0	0	358,432	0	0	0
0210889	WEST NEW YORK	NJ		04/13/2021		0	0	0	0	0	0	0	0	139,793	0	0	0
0210890	OLYMPIA	WA		04/14/2021		0	0	0	0	0	0	0	0	99,837	0	0	0
0210896	PHOENIX	AZ		04/23/2021		0	0	0	0	0	0	0	0	527,639	0	0	0
0210898	LINTHICUM	MD		05/07/2021		0	0	0	0	0	0	0	0	354,048	0	0	0
0210902	OAK BROOK	IL		06/02/2021		0	0	0	0	0	0	0	0	656,766	0	0	0
0210904	LEAWOOD	KS		06/15/2021		0	0	0	0	0	0	0	0	117,417	0	0	0
0210908	PLEASANT GROVE	UT		07/06/2021		0	0	0	0	0	0	0	0	99,109	0	0	0
0210910	MORRIS PLAINS	NJ		07/01/2021		0	0	0	0	0	0	0	0	80,322	0	0	0
0210913	SPARTANBURG	SC		08/16/2021		0	0	0	0	0	0	0	0	177,135	0	0	0
0210917	FAIRFIELD	NJ		09/16/2021		0	0	0	0	0	0	0	0	35,167	0	0	0
0210921	CARROLLTON	TX		09/01/2021		0	0	0	0	0	0	0	0	49,024	0	0	0
0210923	PALM BAY	FL		09/15/2021		0	0	0	0	0	0	0	0	34,620	0	0	0
0210928	UNION	NJ		10/06/2021		0	0	0	0	0	0	0	0	29,060	0	0	0
210578A	KENNESAW	GA		10/31/2011		14,905,769	0	0	0	0	0	0	0	377,099	0	0	0
210578B	KENNESAW	GA		11/20/2017		3,746,624	0	0	0	0	0	0	0	93,610	0	0	0
210622A	LA JOLLA	CA		02/15/2013		16,341,219	0	0	0	0	0	0	0	333,114	0	0	0
210622B	LA JOLLA	CA		06/05/2018		4,839,310	0	0	0	0	0	0	0	71,317	0	0	0
210634A	E LONGMEADOW	MA		06/27/2013		16,272,339	0	0	0	0	0	0	0	411,027	0	0	0
210634B	E LONGMEADOW	MA		08/16/2017		2,810,416	0	0	0	0	0	0	0	65,239	0	0	0
210673A	ST LOUIS	MO		10/09/2014		21,189,160	0	0	0	0	0	0	0	532,794	0	0	0
210673B	ST LOUIS	MO		05/15/2019		4,906,484	0	0	0	0	0	0	0	67,174	0	0	0
210690A	W DES MOINES	IA		07/17/2015		12,343,086	0	0	0	0	0	0	0	307,632	0	0	0
210715A	SEATTLE	WA		06/03/2016		19,500,000	0	0	0	0	0	0	0	175,444	0	0	0
210715B	SEATTLE	WA		03/15/2019		5,000,000	0	0	0	0	0	0	0	29,901	0	0	0
210753A	EDINA	MN		09/01/2017		12,631,783	0	0	0	0	0	0	0	554,916	0	0	0
210753B	EDINA	MN		04/09/2019		3,894,193	0	0	0	0	0	0	0	67,553	0	0	0
210802A	TULSA	OK		09/12/2018		24,653,572	0	0	0	0	0	0	0	445,511	0	0	0
210802B	TULSA	OK		09/12/2018		3,087,267	0	0	0	0	0	0	0	35,152	0	0	0
210810A	PHOENIXVILLE	PA		11/29/2018		23,819,495	0	0	0	0	0	0	0	418,320	0	0	0
210810B	PHOENIXVILLE	PA		11/29/2018		5,715,112	0	0	0	0	0	0	0	69,533	0	0	0
210812A	OVERLAND PARK	KS		12/10/2018		21,046,213	0	0	0	0	0	0	0	531,195	0	0	0
210812B	OVERLAND PARK	KS		12/10/2018		7,747,120	0	0	0	0	0	0	0	146,083	0	0	0
210817A	SANDY SPRINGS	GA		02/07/2019		12,483,874	0	0	0	0	0	0	0	301,224	0	0	0
210817B	SANDY SPRINGS	GA		02/07/2019		3,891,945	0	0	0	0	0	0	0	65,915	0	0	0
210826C	JACKSONVILLE	FL		08/23/2019		7,361,238	0	0	0	0	0	0	0	(193,721)	0	0	0
210851C	OLIVE BRANCH	MS		07/29/2020		6,782,618	0	0	0	0	0	0	0	(597,603)	0	0	0

E06.4

SCHEDULE B - PART 3

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

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.....	.....	.....12,394,309	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....(383,594)	.....0	.....0	.....0
210875C.....	DIXON.....	CA.....	.....	02/03/2021.....	.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....(956,708)	.....0	.....0	.....0
0299999. Total - Mortgages With Partial Repayments.....						.....2,125,175,233	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....57,968,868	.....0	.....0	.....0
0599999. Total Mortgages.....						.....2,300,692,458	.....0	.....0	.....0	.....0	.....0	.....0	.....177,454,059	.....235,422,927	.....0	.....0	.....0

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	4 Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20	
			City	State								13	14	15	16	17				
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	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 Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership	
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Fixed Income - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Unaffiliated																				
46332#	12 4		Ironwood Mezzanine Fund IV-B	Wilmington	DE	Ironwood Mezzanine Fund IV-B	2.B	06/12/2018	2	8,563,911	6,094,276	6,094,276	(796,280)	0	0	0	0	0	0	4.240
1599999. Total - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Fixed Income - NAIC Desig Assigned - Unaffiliated										8,563,911	6,094,276	6,094,276	(796,280)	0	0	0	0	0	XXX	
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Unaffiliated																				
724000	00 5		A&M Capital Opportunities Fund	Wilmington	DE	A&M Capital Opportunities Fund	0	09/08/2017	3	15,859,722	20,024,632	20,024,632	2,652,727	0	0	0	0	0	0	4.000
726300	00 7		A&M Capital Partners II	Wilmington	DE	A&M Capital Partners II	0	08/30/2019	3	11,283,543	12,202,906	12,202,906	(906,837)	0	0	0	0	0	0	1.670
727500	00 1		Altas Partners Holding II LP	San Francisco	CA	Altas Partners Holding II LP	0	04/09/2019	3	14,318,737	15,049,143	15,049,143	1,099,802	0	0	0	0	0	0	2.000
722400	00 9		Altas Partners Holdings LP	Wilmington	DE	Altas Partners Holdings LP	0	06/01/2016	3	7,802,966	10,847,644	10,847,644	3,025,889	0	0	0	0	0	0	0.980
BAN10P	XP 3		Apollo Athene Strategic Ptnshp A-A SPN-1	Wilmington	DE	Apollo Athene Strategic Ptnshp A-A SPN-1	0	12/31/2020	0	566,086	555,012	555,012	(11,074)	0	0	0	0	0	0	0.000
501117	85 7		Apollo Core Infrastructure	Wilmington	DE	Apollo Core Infrastructure	0	12/23/2021	0	3,821,517	3,821,517	3,821,517	0	0	0	0	0	0	0	0.000
717200	00 0		ArcLight Energy Partners Fd V	Wilmington	DE	ArcLight Energy Partners Fd V	0	04/01/2016	0	2,523,661	2,400,253	2,400,253	(383,624)	0	0	0	0	0	0	0.300
720800	00 2		ArcLight Energy Partners Fd VI	Wilmington	DE	ArcLight Energy Partners Fd VI	0	04/01/2016	0	13,944,916	12,530,922	12,530,922	(77,003)	0	0	0	0	0	0	0.020
723900	00 7		Arrowhead Capital Fund III LP	Dover	DE	Arrowhead Capital Fund III LP	0	06/28/2017	2	4,739,598	4,739,598	4,739,598	0	0	0	0	0	0	0	6.670
BAN039	K3 1		Athene LP AAA Investments (co invest VI)	Wilmington	DE	Athene LP AAA Investments (co invest VI)	0	06/17/2020	0	1,720,900	354,990	354,990	(1,235,688)	0	0	0	0	0	0	0.000
BAN039	JX 7		Athene LP Apollo Natural Resources I	Wilmington	DE	Athene LP Apollo Natural Resources I	0	06/17/2020	3	1,426,673	3,174,912	3,174,912	2,002,946	0	0	0	0	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	3,741,397	3,942,119	3,942,119	(108,041)	0	0	0	0	0	0	0.260
BAN0ZF	87 7		Athene LP Momentum Investor LP	Wilmington	DE	Athene LP Momentum Investor LP	0	06/30/2020	0	1,677,560	2,265,870	2,265,870	359,341	0	0	0	0	0	0	0.000
715200	00 2		Avista Capital Partners II	Wilmington	DE	Avista Capital Partners II	0	04/01/2015	3	665,338	794,935	794,935	129,597	0	0	0	0	0	0	0.760
717600	00 1		Avista Capital Partners III LP	Wilmington	DE	Avista Capital Partners III LP	0	04/01/2015	3	115,594	108,485	108,485	(7,109)	0	0	0	0	0	0	1.120
728700	00 6		Avista Healthcare Partners LP	Wilmington	DE	Avista Healthcare Partners LP	0	03/25/2020	3	2,650,112	5,082,342	5,082,342	920,664	0	0	0	0	0	0	1.120
726500	00 2		Baker II-Secondary	New York	NY	Baker II-Secondary	0	10/04/2018	1	473,069	2,792,438	2,792,438	661,438	0	0	0	0	0	0	0.080
714800	00 0		Banc Fund VIII	Chicago	IL	Banc Fund VIII	0	07/01/2015	3	26,081	618,860	618,860	150,280	0	0	0	0	0	0	1.490
719500	00 1		Banc Fund IX LP	Chicago	IL	Banc Fund IX LP	0	07/01/2015	3	15,000,000	18,509,814	18,509,814	6,444,044	0	0	0	0	0	0	2.800
725800	00 7		Banc Fund X LP	Chicago	IL	Banc Fund X LP	0	05/16/2018	3	19,842,770	23,706,420	23,706,420	6,693,440	0	0	0	0	0	0	6.080
728900	00 2		Battery Ventures XIII LP	Wilmington	DE	Battery Ventures XIII LP	0	05/12/2020	1	5,212,500	6,319,116	6,319,116	1,112,029	0	0	0	0	0	0	0.750
729000	00 0		Battery Ventures XIII Side Fnd	Wilmington	DE	Battery Ventures XIII Side Fnd	0	05/12/2020	1	4,379,400	5,258,764	5,258,764	770,521	0	0	0	0	0	0	0.750
722800	00 0		Bluescape Energy Recap	Wilmington	DE	Bluescape Energy Recap	0	09/20/2016	0	22,639,082	20,193,585	20,193,585	3,208,190	0	0	0	0	0	0	3.000
729400	00 2		Brighton Park Capital Fnd I LP	Wilmington	DE	Brighton Park Capital Fnd I LP	0	10/29/2020	3	6,565,906	8,197,400	8,197,400	1,921,844	0	0	0	0	0	0	1.110
728400	00 3		Butterfly Fighter Co-Invest	Wilmington	DE	Butterfly Fighter Co-Invest	0	11/22/2019	3	4,972,458	9,209,895	9,209,895	2,230,161	0	0	0	0	0	0	1.990
729900	00 1		Butterfly Fund III LP	Wilmington	DE	Butterfly Fund III LP	0	04/30/2021	3	3,999,717	3,641,092	3,641,092	(358,625)	0	0	0	0	0	0	4.940
727900	00 3		Butterfly Generis Co-Invest LP	Wilmington	DE	Butterfly Generis Co-Invest LP	0	06/12/2019	3	5,012,411	8,497,673	8,497,673	2,247,046	0	0	0	0	0	0	1.200
727000	00 2		CP Thor LLC	Wilmington	DE	CP Thor LLC	0	11/20/2018	0	3,999,277	4,852,311	4,852,311	1,040,328	0	0	0	0	0	0	4.890
726100	00 1		CP Twin Fmly: CP ChromaScape	Wilmington	DE	CP Twin Fmly: CP ChromaScape	0	06/27/2018	0	1,709,747	1,708,198	1,708,198	104,693	0	0	0	0	0	0	2.180
723500	00 5		Canvas Ventures 2 LP	Wilmington	DE	Canvas Ventures 2 LP	0	05/09/2017	1	17,764,974	17,764,974	17,764,974	0	0	0	0	0	0	0	5.000
722900	00 8		Clean Grid Holdings LLC	Wilmington	DE	Clean Grid Holdings LLC	0	09/30/2016	0	1,169,025	1,812,713	1,812,713	(149,463)	0	0	0	0	0	0	1.250
729100	00 8		Cohere Capital Fund I LP	Wilmington	DE	Cohere Capital Fund I LP	0	06/12/2020	3	4,246,173	4,246,173	4,246,173	0	0	0	0	0	0	0	5.000
717900	00 5		Court Square Capital Part III	Wilmington	DE	Court Square Capital Part III	0	07/01/2016	3	9,637,733	16,195,285	16,195,285	3,457,014	0	0	0	0	0	0	1.010
723000	00 6		Crescent Mezzanine Partner VII	Wilmington	DE	Crescent Mezzanine Partner VII	0	12/08/2016	2	12,786,997	12,479,124	12,479,124	(55,948)	0	0	0	0	0	0	0.430
727700	00 7		EMG Fund V Iron Ore Phase 3	Dover	DE	EMG Fund V Iron Ore Phase 3	0	05/10/2019	0	9,433,966	9,433,966	9,433,966	0	0	0	0	0	0	0	9.150
728500	00 0		EMG Iron Ore Phase 3 Q4 19 Co	Dover	DE	EMG Iron Ore Phase 3 Q4 19 Co	0	12/09/2019	0	143,205	533,869	533,869	155,761	0	0	0	0	0	0	0.110

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SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	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 Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
723700 00 1	EMG PRES Equity LP.....		Dover.....	DE.....	EMG PRES Equity LP.....	0.....	06/13/2017	.....0	.....145	.....145	.....145	.....0	.....0	.....716,854	.....0	.....0	.....0	.....0	.....1.690
724600 00 2	EnCap Energy Capital Fund XI.....		Houston.....	TX.....	EnCap Energy Capital Fund XI.....	0.....	12/18/2017	.....0	.....13,341,291	.....12,813,903	.....12,813,903	.....2,672,982	.....0	.....0	.....0	.....0	.....0	.....0	.....0.340
723400 00 8	Energy & Minerals Fund IV LP.....		Wilmington.....	DE.....	Energy & Minerals Fund IV LP.....	0.....	04/26/2017	.....0	.....19,533,353	.....22,123,136	.....22,123,136	.....2,694,468	.....0	.....0	.....0	.....0	.....0	.....0	.....0.920
716200 00 1	Energy Fund XV.....		Wilmington.....	DE.....	Energy Fund XV.....	0.....	07/01/2016	.....0	.....3,456,657	.....1,559,084	.....1,559,084	.....21,798	.....0	.....0	.....0	.....0	.....0	.....0	.....0.660
718100 00 1	Energy XVI LP.....		Wilmington.....	DE.....	Energy XVI LP.....	0.....	07/01/2016	.....0	.....6,519,123	.....9,104,622	.....9,104,622	.....902,903	.....0	.....0	.....0	.....0	.....0	.....0	.....0.250
722100 00 5	Gamut Investment Fund I LP.....		Wilmington.....	DE.....	Gamut Investment Fund I LP.....	0.....	05/23/2016	.....3	.....10,049,568	.....13,972,575	.....13,972,575	.....3,285,228	.....0	.....0	.....0	.....0	.....0	.....0	.....1.500
719200 00 8	Great Hill Equity Partners V.....		Wilmington.....	DE.....	Great Hill Equity Partners V.....	0.....	10/01/2016	.....0	.....7,329,707	.....9,475,759	.....9,475,759	.....376,562	.....0	.....0	.....0	.....0	.....0	.....0	.....1.620
719100 00 0	Greenbriar Equity Fund III.....		Wilmington.....	DE.....	Greenbriar Equity Fund III.....	0.....	07/01/2016	.....3	.....2,564,587	.....3,806,873	.....3,806,873	.....(1,215,014)	.....0	.....0	.....0	.....0	.....0	.....0	.....1.190
723600 00 3	Gridiron Energy LLC.....		Wilmington.....	DE.....	Gridiron Energy LLC.....	0.....	05/10/2017	.....0	.....2,272,745	.....3,170,085	.....3,170,085	.....(69,299)	.....0	.....0	.....0	.....0	.....0	.....0	.....0.330
726000 00 3	Heartwood Partners III Frmlly: Capital Pa.....		Wilmington.....	DE.....	Heartwood Partners III Frmlly: Capital Pa.....	0.....	05/30/2018	.....3	.....8,725,879	.....11,229,799	.....11,229,799	.....2,694,207	.....0	.....0	.....0	.....0	.....0	.....0	.....2.330
728800 00 4	Jade Equity Investors LP.....		Dover.....	DE.....	Jade Equity Investors LP.....	0.....	04/15/2020	.....3	.....3,119,438	.....4,184,974	.....4,184,974	.....933,867	.....0	.....0	.....0	.....0	.....0	.....0	.....0.730
725900 00 5	LS Power Fund IV Feeder 1 LP.....		Wilmington.....	DE.....	LS Power Fund IV Feeder 1 LP.....	0.....	11/27/2018	.....0	.....9,658,729	.....18,233,635	.....18,233,635	.....8,525,209	.....0	.....0	.....0	.....0	.....0	.....0	.....0.890
724800 00 8	Lembas II LP.....		Wilmington.....	DE.....	Lembas II LP.....	0.....	12/19/2017	.....0	.....7,084,109	.....12,753,132	.....12,753,132	.....3,527,474	.....0	.....0	.....0	.....0	.....0	.....0	.....0.000
715700 00 1	Littlejohn Fund IV.....		Wilmington.....	DE.....	Littlejohn Fund IV.....	0.....	07/01/2015	.....3	.....1,002,042	.....1,002,042	.....1,002,042	.....(19,429)	.....0	.....1,852,769	.....0	.....0	.....0	.....0	.....0.810
719400 00 4	Littlejohn Fund V.....		Wilmington.....	DE.....	Littlejohn Fund V.....	0.....	07/01/2015	.....3	.....11,610,670	.....10,998,990	.....10,998,990	.....712,260	.....0	.....0	.....0	.....0	.....0	.....0	.....0.780
726200 00 9	Littlejohn VI.....		Wilmington.....	DE.....	Littlejohn VI.....	0.....	12/19/2019	.....3	.....7,699,572	.....10,622,080	.....10,622,080	.....2,539,048	.....0	.....0	.....0	.....0	.....0	.....0	.....0.870
721200 00 4	Lovell Minnick Equity Ptnr IV.....		Dover.....	DE.....	Lovell Minnick Equity Ptnr IV.....	0.....	12/01/2015	.....3	.....12,592,599	.....10,667,020	.....10,667,020	.....1,495,621	.....0	.....0	.....0	.....0	.....0	.....0	.....2.000
727200 00 8	Lovell Minnick Equity V LLP.....		Dover.....	DE.....	Lovell Minnick Equity V LLP.....	0.....	10/25/2019	.....3	.....8,251,755	.....9,583,004	.....9,583,004	.....1,329,515	.....0	.....0	.....0	.....0	.....0	.....0	.....1.200
721100 00 6	MSouth Equity Partners III LP.....		Wilmington.....	DE.....	MSouth Equity Partners III LP.....	0.....	11/09/2015	.....3	.....3,214,008	.....1,031,210	.....1,031,210	.....(986,026)	.....0	.....0	.....0	.....0	.....0	.....0	.....1.540
725700 00 9	MSouth Equity Partners IV LP.....		Wilmington.....	DE.....	MSouth Equity Partners IV LP.....	0.....	09/06/2019	.....3	.....10,106,318	.....9,269,386	.....9,269,386	.....680,053	.....0	.....0	.....0	.....0	.....0	.....0	.....2.270
724100 00 3	Mithril II LP.....		Dover.....	DE.....	Mithril II LP.....	0.....	09/08/2017	.....1	.....22,403,141	.....27,312,793	.....27,312,793	.....6,344,033	.....0	.....0	.....0	.....0	.....0	.....0	.....2.820
724700 01 8	Monomoy Capital Partners III L.....		Dover.....	DE.....	Monomoy Capital Partners III L.....	0.....	12/18/2017	.....3	.....8,351,725	.....13,216,205	.....13,216,205	.....2,326,167	.....0	.....0	.....0	.....0	.....0	.....0	.....1.970
730000 00 7	Monomoy Capital Partners IV LP.....		Dover.....	DE.....	Monomoy Capital Partners IV LP.....	0.....	12/09/2021	.....3	.....1,814,361	.....1,814,361	.....1,814,361	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....2.140
724400 00 7	NB PRIVATE EQUITY CREDIT OPP.....		Dover.....	DE.....	NB PRIVATE EQUITY CREDIT OPP.....	0.....	10/13/2017	.....2	.....28,499,931	.....31,932,019	.....31,932,019	.....4,270,395	.....0	.....0	.....0	.....0	.....0	.....0	.....2.360
721900 00 9	NGP Natural Resources XI.....		Wilmington.....	DE.....	NGP Natural Resources XI.....	0.....	03/10/2016	.....0	.....1,208,612	.....1,444,210	.....1,444,210	.....246,648	.....0	.....0	.....0	.....0	.....0	.....0	.....0.040
727100 00 0	NGP Natural Resources XII.....		Dover.....	DE.....	NGP Natural Resources XII.....	0.....	02/25/2019	.....0	.....6,400,698	.....6,519,722	.....6,519,722	.....737,121	.....0	.....0	.....0	.....0	.....0	.....0	.....0.240
724500 00 4	New Mountain Investments V LP.....		Wilmington.....	DE.....	New Mountain Investments V LP.....	0.....	11/29/2017	.....3	.....19,165,851	.....33,085,275	.....33,085,275	.....9,430,045	.....0	.....0	.....0	.....0	.....0	.....0	.....0.410
719800 00 5	New Mountain Partners IV LP.....		Wilmington.....	DE.....	New Mountain Partners IV LP.....	0.....	10/14/2016	.....3	.....3,652,272	.....7,170,159	.....7,170,159	.....(1,703,289)	.....0	.....0	.....0	.....0	.....0	.....0	.....0.360
729600 00 7	New Mountain Partners VI.....		Wilmington.....	DE.....	New Mountain Partners VI.....	0.....	03/12/2021	.....3	.....1,782,694	.....1,807,562	.....1,807,562	.....24,868	.....0	.....0	.....0	.....0	.....0	.....0	.....0.080
723200 00 2	Newstone Capital Partners III.....		Wilmington.....	DE.....	Newstone Capital Partners III.....	0.....	12/27/2016	.....0	.....10,635,330	.....11,433,815	.....11,433,815	.....2,797,983	.....0	.....0	.....0	.....0	.....0	.....0	.....2.430
728100 00 9	Northstar Mezz Ptnrs VII Feede.....		Wilmington.....	DE.....	Northstar Mezz Ptnrs VII Feede.....	0.....	10/30/2019	.....2	.....1,695,234	.....1,695,234	.....1,695,234	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....4.350
718200 00 9	Pamlico Capital III LP.....		Wilmington.....	DE.....	Pamlico Capital III LP.....	0.....	10/01/2016	.....3	.....990,120	.....5,173,457	.....5,173,457	.....1,815,269	.....0	.....0	.....0	.....0	.....0	.....0	.....1.540
722000 00 7	Pfingsten Partners Fund V LP.....		Wilmington.....	DE.....	Pfingsten Partners Fund V LP.....	0.....	03/30/2016	.....3	.....13,970,245	.....15,443,128	.....15,443,128	.....2,298,113	.....0	.....0	.....0	.....0	.....0	.....0	.....3.450
718000 00 3	Pine Brook Capital Partners II.....		Wilmington.....	DE.....	Pine Brook Capital Partners II.....	0.....	07/01/2016	.....3	.....8,024,378	.....11,295,726	.....11,295,726	.....3,403,886	.....0	.....0	.....0	.....0	.....0	.....0	.....0.460
724900 00 6	Primus Capital Fund VIII LP.....		Cleveland.....	OH.....	Primus Capital Fund VIII LP.....	0.....	12/21/2017	.....3	.....13,831,953	.....15,887,866	.....15,887,866	.....734,931	.....0	.....0	.....0	.....0	.....0	.....0	.....2.780
725400 00 6	Public Pension Capital LLC.....		Wilmington.....	DE.....	Public Pension Capital LLC.....	0.....	04/26/2018	.....3	.....8,748,020	.....12,526,785	.....12,526,785	.....3,460,812	.....0	.....0	.....0	.....0	.....0	.....0	.....3.180
723300 00 0	Summit Partners Growth Eq IX-A.....		Wilmington.....	DE.....	Summit Partners Growth Eq IX-A.....	0.....	04/14/2017	.....3	.....11,301,527	.....23,917,188	.....23,917,188	.....6,638,150	.....0	.....0	.....0	.....0	.....0	.....0	.....0.450
729700 00 5	Summit Ptnrs Vent Cap Fnd V.....		Wilmington.....	DE.....	Summit Ptnrs Vent Cap Fnd V.....	0.....	05/28/2021	.....1	.....2,062,234	.....2,045,966	.....2,045,966	.....(16,268)	.....0	.....0	.....0	.....0	.....0	.....0	.....0.820
722200 00 3	Summitt Ptnrs Vent Cap Fd IV.....		Wilmington.....	DE.....	Summitt Ptnrs Vent Cap Fd IV.....	0.....	05/24/201615,351,3298,848,8228,848,8223,618,8220000001.160

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SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	4 Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			City	State								Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost				Fair Value	Book/Adjusted Carrying Value Less Encumbrances	13	14	15	16	17
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	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 Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
728000 00 1	TA XIII-A LP.....		Wilmington.....	DE.....	TA XIII-A LP.....	0.....	12/16/2019	.....3	.....14,937,800	.....21,551,110	.....21,551,110	.....6,214,791	.....0	.....0	.....0	.....0	.....0	.....0	.....0.400
730400 00 9	TA XIV-A.....		Wilmington.....	DE.....	TA XIV-A.....	0.....	12/07/2021	.....3	.....6,750,000	.....6,750,000	.....6,750,000	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0.200
725200 00 0	Tennenbaum Capital Prtnr VIII.....		Wilmington.....	DE.....	Tennenbaum Capital Prtnr VIII.....	0.....	03/22/2018	.....0	.....1,731,447	.....1,731,447	.....1,731,447	.....1	.....0	.....0	.....0	.....0	.....0	.....0	.....16.230
727800 00 5	The Energy & Mineral Grp Fd V.....		Dover.....	DE.....	The Energy & Mineral Grp Fd V.....	0.....	05/10/2019	.....0	.....13,485,080	.....21,453,390	.....21,453,390	.....5,959,843	.....0	.....0	.....0	.....0	.....0	.....0	.....2.440
87289B AH 7	TCP DLF VIII 2018 CLO LLS.....		Wilmington.....	DE.....	TCP DLF VIII 2018 CLO LLS.....	0.....	12/31/2021	.....0	.....7,070,707	.....6,577,172	.....6,577,172	.....(493,535)	.....0	.....0	.....0	.....0	.....0	.....0	.....16.230
729200 00 6	The Founders Fund Growth LP.....		Wilmington.....	DE.....	The Founders Fund Growth LP.....	0.....	07/15/2020	.....1	.....3,400,000	.....4,374,841	.....4,374,841	.....974,841	.....0	.....0	.....0	.....0	.....0	.....0	.....0.330
722300 00 1	Thoma Bravo Fund XII LP.....		Wilmington.....	DE.....	Thoma Bravo Fund XII LP.....	0.....	05/31/2016	.....0	.....19,032,333	.....34,140,883	.....34,140,883	.....5,820,425	.....0	.....0	.....0	.....0	.....0	.....0	.....0.260
726800 00 6	Thoma Bravo Fund XIII LP.....		Dover.....	DE.....	Thoma Bravo Fund XIII LP.....	0.....	02/14/2019	.....3	.....19,389,542	.....28,735,876	.....28,735,876	.....5,170,362	.....0	.....0	.....0	.....0	.....0	.....0	.....0.120
729800 00 3	Thoma Bravo XIV LP.....		Wilmington.....	DE.....	Thoma Bravo XIV LP.....	0.....	04/15/2021	.....3	.....8,535,746	.....8,597,129	.....8,597,129	.....61,383	.....0	.....0	.....0	.....0	.....0	.....0	.....0.056
730300 00 1	VPC Asset-Backed Opp Cr Fund.....		Wilmington.....	DE.....	VPC Asset-Backed Opp Cr Fund.....	0.....	12/22/2021	.....2	.....3,858,521	.....3,858,521	.....3,858,521	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....1.330
723100 00 4	Vista Credit Opp Fund II LP.....		Wilmington.....	DE.....	Vista Credit Opp Fund II LP.....	0.....	12/12/2016	.....2	.....8,472,798	.....8,116,663	.....8,116,663	.....2,218,241	.....0	.....0	.....0	.....0	.....0	.....0	.....1.100
722500 00 6	Vista Equity Partners Fund VI.....		Wilmington.....	DE.....	Vista Equity Partners Fund VI.....	0.....	06/28/2016	.....3	.....16,910,528	.....30,478,986	.....30,478,986	.....4,835,232	.....0	.....0	.....0	.....0	.....0	.....0	.....0.100
722600 00 4	Vista Foundation Fund III LP.....		Wilmington.....	DE.....	Vista Foundation Fund III LP.....	0.....	07/15/2016	.....3	.....7,286,225	.....10,649,821	.....10,649,821	.....455,575	.....0	.....0	.....0	.....0	.....0	.....0	.....0.360
720310 00 2	Welsh Carson Anderson & Stowe XII LP.....		Wilmington.....	DE.....	Welsh Carson Anderson & Stowe XII LP.....	0.....	07/01/2016	.....3	.....8,182,259	.....17,935,729	.....17,935,729	.....4,193,669	.....0	.....0	.....0	.....0	.....0	.....0	.....0.500
724300 00 9	West Marine LLC.....		Wilmington.....	DE.....	West Marine LLC.....	0.....	09/11/2017	.....3	.....647,771	.....304,355	.....304,355	.....(3,267,969)	.....0	.....0	.....0	.....0	.....0	.....0	.....1.270
722700 00 2	Penfund Capital Fund V.....		Toronto.....	ON.....	Penfund Capital Fund V.....	0.....	08/19/2016	.....2	.....2,364,614	.....2,902,001	.....2,902,001	.....700,119	.....0	.....0	.....0	.....87,080	.....0	.....0	.....3.450
726600 00 0	Butterfly Fund II LP.....		Grand Cayman.....	KY1.....	Butterfly Fund II LP.....	0.....	11/16/2018	.....3	.....12,005,712	.....14,343,206	.....14,343,206	.....2,280,935	.....0	.....0	.....0	.....0	.....0	.....0	.....2.860
723800 00 9	Carlyle Structured Credit.....		George Town.....	KY1.....	Carlyle Structured Credit.....	0.....	09/22/2017	.....2	.....18,453,777	.....17,092,692	.....17,092,692	.....2,073,799	.....0	.....0	.....0	.....0	.....0	.....0	.....3.580
728300 00 5	Cranemere Group Limited.....		England and Wales.....		Cranemere Group Limited.....	0.....	10/23/2019	.....3	.....15,028,922	.....18,460,403	.....18,460,403	.....1,315,523	.....0	.....0	.....0	.....0	.....0	.....0	.....1.330
727400 00 4	Miruvor LLP.....		Grand Cayman.....	KY1.....	Miruvor LLP.....	0.....	03/11/2019	.....1	.....5,000,000	.....4,995,849	.....4,995,849	.....(1,185)	.....0	.....0	.....0	.....0	.....0	.....0	.....4.170
725600 00 1	NCP Fund I LP.....		Grand Cayman.....	KY1.....	NCP Fund I LP.....	0.....	11/13/2018	.....3	.....8,118,629	.....10,284,289	.....10,284,289	.....1,611,659	.....0	.....0	.....0	.....0	.....0	.....0	.....2.840
727300 00 6	Summit Partners Gw Eqty X-A.....		Grand Cayman.....	KY1.....	Summit Partners Gw Eqty X-A.....	0.....	03/18/2020	.....3	.....6,089,967	.....7,256,173	.....7,256,173	.....849,309	.....0	.....0	.....0	.....0	.....0	.....0	.....0.180
726900 00 4	Vista Equity Partners Fund VII.....		Grand Cayman.....	KY1.....	Vista Equity Partners Fund VII.....	0.....	01/24/2019	.....3	.....14,532,534	.....17,818,358	.....17,818,358	.....2,900,429	.....0	.....0	.....0	.....0	.....0	.....0	.....0.070
729300 00 4	Vista Foundation Fund IV.....		Grand Cayman.....	KY1.....	Vista Foundation Fund IV.....	0.....	07/24/2020	.....3	.....9,225,618	.....3,740,149	.....3,740,149	.....(47,171)	.....0	.....0	.....0	.....0	.....0	.....0	.....0.260
1999999. Total - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Unaffiliated.....									.....779,102,291	.....984,187,740	.....984,187,740	.....157,449,727	.....0	.....2,569,623	.....0	.....87,080	.....0	.....0	.....XXX
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Affiliated																			
725100 00 2	MRCC Senior Loan Fund I LLC.....		Wilmington.....	DE.....	MRCC Senior Loan Fund I LLC.....	0.....	12/01/2020	.....2	.....40,306,442	.....40,306,442	.....40,306,442	.....1,250,000	.....0	.....0	.....0	.....0	.....0	.....0	.....50.000
704120 00 5	NLD.....				NLD.....	0.....	06/05/2015	.....0	.....100,000	.....100,000	.....100,000	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0.000
2099999. Total - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Affiliated.....									.....40,406,442	.....40,406,442	.....40,406,442	.....1,250,000	.....0	.....0	.....0	.....0	.....0	.....0	.....XXX
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Unaffiliated																			
726400 00 5	CIP14 WFS Investor LLC.....		Wilmington.....	DE.....	CIP14 WFS Investor LLC.....	0.....	10/05/2018	.....0	.....127,554	.....127,554	.....127,554	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....15.080
725300 00 8	CrossHarbor Inst Partn 2018.....		Wilmington.....	DE.....	CrossHarbor Inst Partn 2018.....	0.....	10/18/2018	.....0	.....18,777,838	.....21,775,686	.....21,775,686	.....3,819,125	.....0	.....0	.....0	.....0	.....0	.....0	.....3.970
720100 00 7	CrossHarbor Instit Ptnrs 2014.....		Wilmington.....	DE.....	CrossHarbor Instit Ptnrs 2014.....	0.....	07/01/2015	.....0	.....2,700,673	.....1,846,228	.....1,846,228	.....141,305	.....0	.....0	.....0	.....0	.....0	.....0	.....3.000
730200 00 3	CrossHarbor Instl Ptnrs 2021.....		Wilmington.....	DE.....	CrossHarbor Instl Ptnrs 2021.....	0.....	11/22/2021	.....0	.....1,197,500	.....1,056,106	.....1,056,106	.....(141,394)	.....0	.....0	.....0	.....0	.....0	.....0	.....2.940
721300 00 2	Crow Holdings Realty Ptr VII.....		Wilmington.....	DE.....	Crow Holdings Realty Ptr VII.....	0.....	01/14/2016	.....0	.....2,596,111	.....1,934,502	.....1,934,502	.....329,222	.....0	.....0	.....0	.....0	.....0	.....0	.....6.440
721000 00 8	Waterton Residential Property Venture XI.....		Wilmington.....	DE.....	Waterton Residential Property Venture XI.....	0.....	10/21/2015	.....0	.....9,215,236	.....10,548,150	.....10,548,150	.....1,560,649	.....0	.....0	.....0	.....0	.....0	.....0	.....2.940
2199999. Total - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Unaffiliated.....									.....34,614,912	.....37,288,226	.....37,288,226	.....5,708,907	.....0	.....0	.....0	.....0	.....0	.....0	.....XXX
Surplus Debentures - Unaffiliated																			
309588 AC 5	FARMERS EXCHANGE CAPITAL 7.050% 07/1.....		Los Angeles.....	CA.....	Credit Suisse.....	2.A FE.....	09/30/2009	.....0	.....8,445,987	.....10,726,488	.....8,565,438	.....0	.....14,808	.....0	.....0	.....0	.....613,773	.....0	.....0.000

E07.2

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	4 Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			City	State								Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost				Fair Value	Book/Adjusted Carrying Value Less Encumbrances	13 Unrealized Valuation Increase (Decrease)	14 Current Year's (Depreciation) or (Amortization) / Accretion	15 Current Year's Other-Than-Temporary Impairment Recognized	16 Capitalized Deferred Interest and Other	17 Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	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 Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
401378 AA 2	GUARDIAN LIFE INSURANCE 7.375% 09/30.....		New York	NY	Goldman Sachs & Company.....	1.D FE.....	10/01/2009	.....0	10,533,580	15,075,800	10,429,392	.....0	(12,336)	.....0	.....0	737,500	.....0	0.000	
53079Q AC 1	Liberty Mutual 7.875% 10/15/26.....		Boston	MA	Unknown Portfolio.....	2.A FE.....	04/07/2011	.....0	3,268,020	3,737,790	3,114,263	.....0	(19,534)	.....0	.....0	236,250	.....0	0.000	
575767 AG 3	MASS MUTUAL LIFE INS CO 8.875% 06/01.....		Springfield	MA	Wells Fargo Funds.....	1.D FE.....	04/21/2016	.....0	20,254,912	22,609,184	19,296,912	.....0	(191,265)	.....0	.....0	1,218,981	.....0	0.000	
575767 AE 8	MASS MUTUAL LIFE INS CO 5.625% 05/15.....		Springfield	MA	Barclays Capital.....	1.D FE.....	03/25/2010	.....0	2,967,463	4,081,172	3,085,645	.....0	13,841	.....0	.....0	187,031	.....0	0.000	
628312 AA 8	MUTUAL OF OMAHA INS CO 6.800% 06/15/.....		Omaha	NE	Unknown Portfolio.....	1.G FE.....	07/07/2009	.....0	8,874,634	15,133,328	9,336,227	.....0	59,372	.....0	.....0	761,600	.....0	0.000	
59260A AA 6	Metropolitan Tower Life SURPLUS NOTE 7.....		New York	NY	Tax Free Exchange.....	1.F FE.....	04/27/2018	.....0	4,414,684	4,215,413	4,004,980	.....0	(117,605)	.....0	.....0	285,938	.....0	0.000	
668131 AA 3	NORTHWESTERN MUTUAL LIFE 6.063% 03/3.....		Milwaukee	WI	US Bancorp Piper Jaffrey.....	1.C FE.....	08/02/2010	.....0	6,928,937	8,194,832	6,731,592	.....0	(33,957)	.....0	.....0	349,532	.....0	0.000	
64952G AF 5	New York Life Insurance 6.750% 11/15.....		New York	NY	Barclays Capital.....	1.C FE.....	10/05/2009	.....0	2,494,225	3,798,375	2,495,628	.....0	123	.....0	.....0	168,750	.....0	0.000	
707567 AA 1	Penn Mutual Life Insurance Co 144A Surpl.....		Philadelphia	PA	Caprock Hunter Securities.....	1.F FE.....	06/16/2004	.....0	15,026,810	18,392,920	14,840,485	.....0	(52,663)	.....0	.....0	931,000	.....0	0.000	
878091 BC 0	Teachers Insurance & Annuity 6.850%.....		New York	NY	MKM Partners.....	1.D FE.....	12/11/2009	.....0	14,129,830	21,011,060	14,104,540	.....0	(2,944)	.....0	.....0	959,000	.....0	0.000	
3799999	Total - Surplus Debentures - Unaffiliated.....								97,339,082	126,976,362	96,005,102	.....0	(342,160)	.....0	.....0	6,449,355	.....0	XXX	
Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated																			
E07.3	720600 00 6	Alliant Tax Credit Fund 83 Ltd.....	Woodland Hills	CA	Alliant Tax Credit Fund 83 Ltd.....	0.....	06/26/2015	.....0	10,418,270	10,418,270	10,418,270	.....0	.....0	.....0	.....0	.....0	.....0	.....0	0.000
	718800 00 6	Boston Capital Corp Fund 38.....	Boston	MA	Boston Capital Corp Fund 38.....	0.....	03/14/2014	.....0	4,741,701	4,741,701	4,741,701	.....0	.....0	.....0	.....0	.....0	.....0	.....0	0.000
	715500 00 5	Boston Capital Corp Tax Credit Fund 32.....	Boston	MA	Boston Capital Corp Tax Credit Fund 32.....	0.....	12/01/2016	.....0	75,235	75,235	75,235	.....0	.....0	.....0	.....0	.....0	.....0	.....0	0.000
	720200 00 5	Boston Capital Corporate Fd 40.....	Boston	MA	Boston Capital Corporate Fd 40.....	0.....	04/01/2015	.....0	10,707,623	10,707,623	10,707,623	.....0	.....0	.....0	.....0	.....0	.....0	.....0	0.000
	717300 00 8	Boston Capital Corporate Fund XXXV.....	Boston	MA	Boston Capital Corporate Fund XXXV.....	0.....	01/06/2012	.....0	1,052,247	1,052,247	1,052,247	.....0	.....0	.....0	.....0	.....0	.....0	.....0	0.000
	716400 00 7	Boston Capital Corporate Tax Fund XXXIV.....	Boston	MA	Boston Capital Corporate Tax Fund XXXIV.....	0.....	12/01/2016	.....0	726,659	726,659	726,659	.....0	.....0	.....0	.....0	.....0	.....0	.....0	0.000
	707400 00 8	Centerline Corp Ptners IV.....	Wilmington	NY	Centerline Corp Ptners IV.....	0.....	04/01/2004	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	0.000
	719600 00 9	Green Mountain Housing Eqty VI.....	Burlington	VT	Green Mountain Housing Eqty VI.....	0.....	08/15/2014	.....0	2,267,325	2,267,325	2,267,325	.....0	.....0	.....0	.....0	.....0	.....0	.....0	0.000
	717500 00 3	Green Mountain Housing Equity Fund V LP.....	Burlington	VT	Green Mountain Housing Equity Fund V LP.....	0.....	03/15/2012	.....0	1,082,307	1,082,307	1,082,307	.....0	.....0	.....0	.....0	.....0	.....0	.....0	0.000
	720900 00 0	Green Mtn Housing Eq Fd VII.....	Burlington	VT	Green Mtn Housing Eq Fd VII.....	0.....	08/21/2015	.....0	2,990,239	2,990,239	2,990,239	.....0	.....0	.....0	.....0	.....0	.....0	.....0	0.000
	716800 00 8	PNC Real Estate Tax Credit 46 Institutio.....	Wilmington	DE	PNC Real Estate Tax Credit 46 Institutio.....	0.....	12/01/2016	.....0	622,698	622,698	622,698	.....0	.....0	.....0	.....0	.....0	.....0	.....0	0.000
	720000 00 9	PNC Real Estate Tax Credit Cap Insti Fu.....	Wilmington	DE	PNC Real Estate Tax Credit Cap Insti Fu.....	0.....	12/15/2014	.....0	5,923,332	5,923,332	5,923,332	.....0	.....0	.....0	.....0	.....0	.....0	.....0	0.000
	716000 00 5	PNC Real Estate Tax Credit Cap Institutio.....	Wilmington	DE	PNC Real Estate Tax Credit Cap Institutio.....	0.....	12/01/2016	.....0	230,778	230,778	230,778	.....0	.....0	.....0	.....0	.....0	.....0	.....0	0.000
	717100 00 2	PNC Real Estate Tax Credit Capital Insti.....	Wilmington	DE	PNC Real Estate Tax Credit Capital Insti.....	0.....	12/08/2011	.....0	1,471,321	1,471,321	1,471,321	.....0	.....0	.....0	.....0	.....0	.....0	.....0	0.000
	720700 00 4	PNC Tax Credit Cap Inst Fd 58.....	Wilmington	DE	PNC Tax Credit Cap Inst Fd 58.....	0.....	08/12/2015	.....0	6,907,318	6,907,318	6,907,318	.....0	.....0	.....0	.....0	.....0	.....0	.....0	0.000
	715600 00 3	PNC Tax Credit Capital Inst Fund 43.....	Wilmington	DE	PNC Tax Credit Capital Inst Fund 43.....	0.....	12/01/2016	.....0	267,643	267,643	267,643	.....0	.....0	.....0	.....0	.....0	.....0	.....0	0.000
	719000 00 2	Richman Institutional Tax Credit Funs XC.....	Greenwich	CT	Richman Institutional Tax Credit Funs XC.....	0.....	04/01/2014	.....0	5,557,015	5,557,015	5,557,015	.....0	.....0	.....0	.....0	.....0	.....0	.....0	0.000
	719900 00 3	Richman USA Institutional tax Credit fun.....	Greenwich	CT	Richman USA Institutional tax Credit fun.....	0.....	03/31/2019	.....0	12,101,772	12,101,772	12,101,772	.....0	.....0	.....0	.....0	.....0	.....0	.....0	0.000
3799999	Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated.....								67,143,483	67,143,483	67,143,483	.....0	.....0	.....0	.....0	.....0	.....0	.....0	XXX
Any Other Class of Assets - Unaffiliated																			
	726700 00 8	Advantage Capital Solar Ptr II.....	Wilmington	DE	Advantage Capital Solar Ptr II.....	0.....	10/29/2018	.....0	1,710,199	1,710,200	1,710,200	.....1	.....0	.....0	.....0	.....0	.....0	.....0	0.000
4699999	Total - Any Other Class of Asset - Unaffiliated.....								1,710,199	1,710,200	1,710,200	.....1	.....0	.....0	.....0	.....0	.....0	.....0	XXX
4899999	Subtotal - Unaffiliated.....								988,473,878	1,223,400,287	1,192,429,027	162,362,355	(342,160)	2,569,623	87,080	6,449,355	.....0	XXX	
4999999	Subtotal - Affiliated.....								40,406,442	40,406,442	40,406,442	1,250,000	.....0	.....0	.....0	.....0	.....0	.....0	XXX
5099999	Totals.....								1,028,880,320	1,263,806,729	1,232,835,469	163,612,355	(342,160)	2,569,623	87,080	6,449,355	.....0	XXX	

Line Number Book/Adjusted Carrying Value by NAIC Designation Category Footnote:
 1A0 1B0 1C9,227,220 1D46,916,489 1E0 1F18,845,465 1G9,336,227

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20	
			4	5								13	14	15	16	17				
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	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 Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership	
1B.		2A	11,679,701	2B	6,094,276	2C														
1C.		3A	0	3B	0	3C														
1D.		4A	0	4B	0	4C														
1E.		5A	0	5B	0	5C														
1F.		6	0																	

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1	2			Location		5	6	7	8	9	10	11
				3	4							
CUSIP Identification	Name or Description			City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Fixed Income - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Unaffiliated												
46332#	12	4	Ironwood Mezzanine Fund IV-B.....	Wilmington.....	DE.....	Ironwood Mezzanine Fund IV-B.....	06/12/2018.	.....2	.....0	.....4,858,068	.....0	.....4.240
1599999. Total - Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Fixed Income - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Unaffiliated									.....0	.....4,858,068	.....0	XXX
Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Unaffiliated												
724000	00	5	A&M Capital Opportunities Fund.....	Wilmington.....	DE.....	A&M Capital Opportunities Fund.....	09/08/2017.	.....3	.....0	.....5,307,503	.....0	.....4.000
726300	00	7	A&M Capital Partners II.....	Wilmington.....	DE.....	A&M Capital Partners II.....	08/30/2019.	.....3	.....0	.....9,068,238	.....0	.....1.670
727500	00	1	Altas Partners Holding II LP.....	San Francisco.....	CA.....	Altas Partners Holding II LP.....	04/09/2019.	.....3	.....0	.....6,621,053	.....0	.....2.000
722400	00	9	Altas Partners Holdings LP.....	Wilmington.....	DE.....	Altas Partners Holdings LP.....	06/01/2016.	.....3	.....0	.....108,879	.....0	.....0.980
BAN10P	XP	3	Apollo Athene Strategic Ptnshp A-A SPN-1.....	Wilmington.....	DE.....	Apollo Athene Strategic Ptnshp A-A SPN-1.....	12/31/2020.	.....0	.....0	.....565,317	.....0	.....0.000
501117	85	7	Apollo Core Infrastructure.....	Wilmington.....	DE.....	Apollo Core Infrastructure.....	12/23/2021.	.....0	.....3,821,517	.....0	.....0	.....0.000
723900	00	7	Arrowhead Capital Fund III LP.....	Dover.....	DE.....	Arrowhead Capital Fund III LP.....	06/28/2017.	.....2	.....0	.....3,322,265	.....0	.....6.670
BAN039	JX	7	Athene LP Apollo Natural Resources I.....	Wilmington.....	DE.....	Athene LP Apollo Natural Resources I.....	06/17/2020.	.....3	.....0	.....(294,109)	.....0	.....3.080
BAN0FL	JW	9	Athene LP Apollo Natural Resources II.....	Wilmington.....	DE.....	Athene LP Apollo Natural Resources II.....	06/17/2020.	.....3	.....0	.....990,860	.....0	.....0.260
725800	00	7	Banc Fund X LP.....	Chicago.....	IL.....	Banc Fund X LP.....	05/16/2018.	.....3	.....0	.....5,200,000	.....0	.....6.080
BAN0ZF	87	7	Athene LP Momentum Investor.....	Wilmington.....	DE.....	Athene LP Momentum Investor.....	06/30/2020.	.....0	.....0	.....(97,236)	.....0	.....1.000
728900	00	2	Battery Ventures XIII LP.....	Wilmington.....	DE.....	Battery Ventures XIII LP.....	05/12/2020.	.....1	.....0	.....2,836,500	.....0	.....0.750
729000	00	0	Battery Ventures XIII Side Fnd.....	Wilmington.....	DE.....	Battery Ventures XIII Side Fnd.....	05/12/2020.	.....1	.....0	.....2,577,000	.....0	.....0.750
722800	00	0	Bluescape Energy Recap.....	Wilmington.....	DE.....	Bluescape Energy Recap.....	09/20/2016.	.....0	.....0	.....1,272,456	.....0	.....3.000
729400	00	2	Brighton Park Capital Fnd I LP.....	Wilmington.....	DE.....	Brighton Park Capital Fnd I LP.....	10/29/2020.	.....3	.....(115,163)	.....4,441,851	.....0	.....1.110
728400	00	3	Butterfly Fighter Co-Invest.....	Wilmington.....	DE.....	Butterfly Fighter Co-Invest.....	11/22/2019.	.....3	.....0	.....13,434	.....0	.....1.990
729900	00	1	Butterfly Fund III LP.....	Wilmington.....	DE.....	Butterfly Fund III LP.....	04/30/2021.	.....3	.....3,600,811	.....398,906	.....0	.....4.940
726100	00	1	CP Twin Frmly: CP ChromaScape.....	Wilmington.....	DE.....	CP Twin Frmly: CP ChromaScape.....	06/27/2018.	.....3	.....0	.....124,747	.....0	.....2.180
723500	00	5	Canvas Ventures 2 LP.....	Wilmington.....	DE.....	Canvas Ventures 2 LP.....	05/09/2017.	.....1	.....0	.....2,271,169	.....0	.....5.000
729100	00	8	Cohere Capital Fund I LP.....	Wilmington.....	DE.....	Cohere Capital Fund I LP.....	06/12/2020.	.....3	.....0	.....3,014,769	.....0	.....5.000
717900	00	5	Court Square Capital Part III.....	Wilmington.....	DE.....	Court Square Capital Part III.....	07/01/2016.	.....3	.....0	.....277,237	.....0	.....1.010
723000	00	6	Crescent Mezzanine Partner VII.....	Wilmington.....	DE.....	Crescent Mezzanine Partner VII.....	12/08/2016.	.....2	.....0	.....3,769,112	.....0	.....0.430
724600	00	2	EnCap Energy Capital Fund XI.....	Houston.....	TX.....	EnCap Energy Capital Fund XI.....	12/18/2017.	.....0	.....0	.....5,444,931	.....0	.....0.340
723400	00	8	Energy & Minerals Fund IV LP.....	Wilmington.....	DE.....	Energy & Minerals Fund IV LP.....	04/26/2017.	.....0	.....0	.....788,357	.....0	.....0.920
718100	00	1	Energy XVI LP.....	Wilmington.....	DE.....	Energy XVI LP.....	07/01/2016.	.....0	.....0	.....328,979	.....0	.....0.250
722100	00	5	Gamut Investment Fund I LP.....	Wilmington.....	DE.....	Gamut Investment Fund I LP.....	05/23/2016.	.....3	.....0	.....2,259,203	.....0	.....1.500
719100	00	0	Greenbriar Equity Fund III.....	Wilmington.....	DE.....	Greenbriar Equity Fund III.....	07/01/2016.	.....3	.....0	.....106,678	.....0	.....1.190
723600	00	3	Gridiron Energy LLC.....	Wilmington.....	DE.....	Gridiron Energy LLC.....	05/10/2017.	.....0	.....0	.....9,799	.....0	.....0.330
726000	00	3	Heartwood Partners III Frmly: Capital Pa.....	Wilmington.....	DE.....	Heartwood Partners III Frmly: Capital Pa.....	05/30/2018.	.....3	.....0	.....1,135,369	.....0	.....2.330
728800	00	4	Jade Equity Investors LP.....	Dover.....	DE.....	Jade Equity Investors LP.....	04/15/2020.	.....3	.....0	.....2,673,215	.....0	.....0.730
725900	00	5	LS Power Fund IV Feeder 1 LP.....	Wilmington.....	DE.....	LS Power Fund IV Feeder 1 LP.....	11/27/2018.	.....0	.....0	.....4,576,807	.....0	.....0.890
715700	00	1	Littlejohn Fund IV.....	Wilmington.....	DE.....	Littlejohn Fund IV.....	07/01/2015.	.....3	.....0	.....4,510	.....0	.....0.810
719400	00	4	Littlejohn Fund V.....	Wilmington.....	DE.....	Littlejohn Fund V.....	07/01/2015.	.....3	.....0	.....274,449	.....0	.....0.780
726200	00	9	Littlejohn VI.....	Wilmington.....	DE.....	Littlejohn VI.....	12/19/2019.	.....3	.....0	.....2,233,509	.....0	.....0.870
721200	00	4	Lovell Minnick Equity Ptnr IV.....	Dover.....	DE.....	Lovell Minnick Equity Ptnr IV.....	12/01/2015.	.....3	.....0	.....456,118	.....0	.....2.000
727200	00	8	Lovell Minnick Equity V LLP.....	Dover.....	DE.....	Lovell Minnick Equity V LLP.....	10/25/2019.	.....3	.....0	.....2,781,346	.....0	.....1.200
721100	00	6	MSouth Equity Partners III LP.....	Wilmington.....	DE.....	MSouth Equity Partners III LP.....	11/09/2015.	.....3	.....0	.....386,270	.....0	.....1.540
725700	00	9	MSouth Equity Partners IV LP.....	Wilmington.....	DE.....	MSouth Equity Partners IV LP.....	09/06/2019.	.....3	.....0	.....4,808,324	.....0	.....2.270
724100	00	3	Mithril II LP.....	Dover.....	DE.....	Mithril II LP.....	09/08/2017.	.....1	.....0	.....10,075,721	.....0	.....2.820
724700	01	8	Monomoy Capital Partners III L.....	Dover.....	DE.....	Monomoy Capital Partners III L.....	12/18/2017.	.....3	.....0	.....3,109,991	.....0	.....1.970

E08

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
730000 00 7	Monomoy Capital Partners IV LP.....	Dover.....	DE.....	Monomoy Capital Partners IV LP.....	12/09/2021.	.....3	1,814,361	.....0	.....0	.....2.140
724400 00 7	NB PRIVATE EQUITY CREDIT OPP.....	Dover.....	DE.....	NB PRIVATE EQUITY CREDIT OPP.....	10/13/2017.	.....2	.....0	.....10,018,439	.....0	.....2.360
721900 00 9	NGP Natural Resources XI.....	Wilmington.....	DE.....	NGP Natural Resources XI.....	03/10/2016.	.....0	.....0	.....18,138	.....0	.....0.040
727100 00 0	NGP Natural Resources XII.....	Dover.....	DE.....	NGP Natural Resources XII.....	02/25/2019.	.....0	.....0	.....993,473	.....0	.....0.240
724500 00 4	New Mountain Investments V LP.....	Wilmington.....	DE.....	New Mountain Investments V LP.....	11/29/2017.	.....3	.....0	.....2,330,179	.....0	.....0.410
719800 00 5	New Mountain Partners IV LP.....	Wilmington.....	DE.....	New Mountain Partners IV LP.....	10/14/2016.	.....3	.....0	.....196,370	.....0	.....0.360
729600 00 7	New Mountain Partners VI.....	Wilmington.....	DE.....	New Mountain Partners VI.....	03/12/2021.	.....3	106,080	.....1,677,336	.....0	.....0.080
723200 00 2	Newstone Capital Partners III.....	Wilmington.....	DE.....	Newstone Capital Partners III.....	12/27/2016.	.....2	.....0	.....284,275	.....0	.....2.430
728100 00 9	Northstar Mezz Ptnrs VII Feede.....	Wilmington.....	DE.....	Northstar Mezz Ptnrs VII Feede.....	10/30/2019.	.....2	.....0	.....538,624	.....0	.....4.350
718200 00 9	Pamlico Capital III LP.....	Wilmington.....	DE.....	Pamlico Capital III LP.....	10/01/2016.	.....3	.....0	.....260,499	.....0	.....1.540
722000 00 7	Pfingsten Partners Fund V LP.....	Wilmington.....	DE.....	Pfingsten Partners Fund V LP.....	03/30/2016.	.....3	.....0	.....3,385,383	.....0	.....3.930
718000 00 3	Pine Brook Capital Partners II.....	Wilmington.....	DE.....	Pine Brook Capital Partners II.....	07/01/2016.	.....3	.....0	.....328,524	.....0	.....0.460
724900 00 6	Primus Capital Fund VIII LP.....	Cleveland.....	OH.....	Primus Capital Fund VIII LP.....	12/21/2017.	.....3	.....0	.....2,666,008	.....0	.....2.780
725400 00 6	Public Pension Capital LLC.....	Wilmington.....	DE.....	Public Pension Capital LLC.....	04/26/2018.	.....3	.....0	.....3,154,544	.....0	.....3.180
723300 00 0	Summit Partners Growth Eq IX-A.....	Wilmington.....	DE.....	Summit Partners Growth Eq IX-A.....	04/14/2017.	.....3	.....0	.....795,000	.....0	.....0.450
729700 00 5	Summit Ptnrs Vent Cap Fnd V.....	Wilmington.....	DE.....	Summit Ptnrs Vent Cap Fnd V.....	05/28/2021.	.....1	425,536	.....1,636,698	.....0	.....0.820
722200 00 3	Summitt Ptnrs Vent Cap Fd IV.....	Wilmington.....	DE.....	Summitt Ptnrs Vent Cap Fd IV.....	05/24/2016.	.....1	.....0	.....1,407,751	.....0	.....1.160
728000 00 1	TA XIII-A LP.....	Wilmington.....	DE.....	TA XIII-A LP.....	12/16/2019.	.....3	.....0	.....6,700,000	.....0	.....0.400
730400 00 9	TA XIV-A.....	Wilmington.....	DE.....	TA XIV-A.....	12/07/2021.	.....3	3,000,000	.....3,750,000	.....0	.....0.200
729200 00 6	The Founders Fund Growth LP.....	Wilmington.....	DE.....	The Founders Fund Growth LP.....	07/15/2020.	.....1	.....0	.....2,600,000	.....0	.....0.330
87289B AH 7	TCP DLF VIII 2018 CLO LLS.....	Wilmington.....	DE.....	TCP DLF VIII 2018 CLO LLS.....	12/31/2021.	.....2	7,070,707	.....0	.....0	.....0.000
722300 00 1	Thoma Bravo Fund XII LP.....	Wilmington.....	DE.....	Thoma Bravo Fund XII LP.....	05/31/2016.	.....3	.....0	.....1,174,062	.....0	.....0.260
726800 00 6	Thoma Bravo Fund XIII LP.....	Dover.....	DE.....	Thoma Bravo Fund XIII LP.....	02/14/2019.	.....3	.....0	.....5,593,030	.....0	.....0.120
729800 00 3	Thoma Bravo XIV LP.....	Wilmington.....	DE.....	Thoma Bravo XIV LP.....	04/15/2021.	.....3	1,015,139	.....7,520,607	.....0	.....0.056
730300 00 1	VPC Asset-Backed Opp Cr Fund.....	Wilmington.....	DE.....	VPC Asset-Backed Opp Cr Fund.....	12/22/2021.	.....2	3,858,521	.....0	.....0	.....1.330
723100 00 4	Vista Credit Opp Fund II LP.....	Wilmington.....	DE.....	Vista Credit Opp Fund II LP.....	12/12/2016.	.....2	.....0	.....374,776	.....0	.....1.100
722500 00 6	Vista Equity Partners Fund VI.....	Wilmington.....	DE.....	Vista Equity Partners Fund VI.....	06/28/2016.	.....3	.....0	.....965,590	.....0	.....0.100
722600 00 4	Vista Foundation Fund III LP.....	Wilmington.....	DE.....	Vista Foundation Fund III LP.....	07/15/2016.	.....3	.....0	.....1,725,960	.....0	.....0.360
720310 00 2	Welsh Carson Anderson & Stowe XII LP.....	Wilmington.....	DE.....	Welsh Carson Anderson & Stowe XII LP.....	07/01/2016.	.....0	.....0	.....409,360	.....0	.....0.500
724300 00 9	West Marine LLC.....	Wilmington.....	DE.....	West Marine LLC.....	09/11/2017.	.....3	.....0	.....6,380	.....0	.....1.270
726600 00 0	Butterfly Fund II LP.....	Grand Cayman.....	KY1.....	Butterfly Fund II LP.....	11/16/2018.	.....3	.....0	.....560,289	.....0	.....2.860
723800 00 9	Carlyle Structured Credit.....	George Town.....	KY1.....	Carlyle Structured Credit.....	09/22/2017.	.....2	.....0	.....322,608	.....0	.....3.580
728300 00 5	Cranemere Group Limited.....	England and Wales.....	.....	Cranemere Group Limited.....	10/23/2019.	.....3	.....0	.....3,599,838	.....0	.....1.330
725600 00 1	NCP Fund I LP.....	Grand Cayman.....	KY1.....	NCP Fund I LP.....	11/13/2018.	.....3	.....0	.....5,760,825	.....0	.....2.840
727300 00 6	Summit Partners Gw Eqty X-A.....	Grand Cayman.....	KY1.....	Summit Partners Gw Eqty X-A.....	03/18/2020.	.....3	.....0	.....3,152,700	.....0	.....0.180
726900 00 4	Vista Equity Partners Fund VII.....	Grand Cayman.....	KY1.....	Vista Equity Partners Fund VII.....	01/24/2019.	.....3	.....0	.....5,113,287	.....0	.....0.070
729300 00 4	Vista Foundation Fund IV.....	Grand Cayman.....	KY1.....	Vista Foundation Fund IV.....	07/24/2020.	.....3	.....0	.....3,762,718	.....0	.....0.226
1999999. Total - Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Unaffiliated.....							24,597,509	176,026,799	.....0	XXX
Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Unaffiliated										
726400 00 5	CIP14 WFS Investor LLC.....	Wilmington.....	DE.....	CIP14 WFS Investor LLC.....	10/05/2018.	.....0	.....0	.....58,289	.....0	.....15.080
725300 00 8	CrossHarbor Inst Partn 2018.....	Wilmington.....	DE.....	CrossHarbor Inst Partn 2018.....	10/18/2018.	.....0	.....0	.....6,349,207	.....0	.....3.970
730200 00 3	CrossHarbor Instl Ptnrs 2021.....	Wilmington.....	DE.....	CrossHarbor Instl Ptnrs 2021.....	11/22/2021.	.....0	598,086	.....599,413	.....0	.....2.940
721300 00 2	Crow Holdings Realty Ptr VII.....	Wilmington.....	DE.....	Crow Holdings Realty Ptr VII.....	01/14/2016.	.....0	.....0	.....20,608	.....0	.....6.440

E08.1

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
721000 00 8	Waterton Residential Property Venture XI.....	Wilmington.....	DE.....	Waterton Residential Property Venture XI.....	10/21/2015	.....0	.....0	.....68,484	.....0	.....2.940
219999	Total - Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Unaffiliated.....						.....598,086	.....7,096,001	.....0	XXX
4899999	Subtotal - Unaffiliated.....						.....25,195,595	.....187,980,868	.....0	XXX
5099999	Totals.....						.....25,195,595	.....187,980,868	.....0	XXX

E08.2

SCHEDULE BA - PART 3

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

1	2		Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
			3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description		City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Fixed Income - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Unaffiliated																				
46332#	12	4	Ironwood Mezzanine Fund IV-B.....	Wilmington.....	DE..	Capital Distribution.....	06/12/2018.	02/05/2021.8,677,950000008,677,9505,196,0870003,481,863
1599999. Total - Joint Venture, Partnership or LLC Interests Which Underlying Assets Have the Characteristics of Fixed Income NAIC Desig Assigned - Unaffiliated.....									.....8,677,950	.....0	.....0	.....0	.....0	.....8,677,950	.....5,196,087	.....0	.....0	.....0	.....3,481,863
Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Unaffiliated																				
724000	00	5	A&M Capital Opportunities Fund.....	Wilmington.....	DE..	Capital Distribution.....	09/08/2017.	01/14/2021.	.....8,501,875	.....0	.....0	.....0	.....0	.....8,501,875	.....3,174,014	.....0	.....0	.....0	.....5,327,861
726300	00	7	A&M Capital Partners II.....	Wilmington.....	DE..	Capital Distribution.....	08/30/2019.	01/22/2021.	.....12,551,997	.....0	.....0	.....0	.....0	.....12,551,997	.....4,697,789	.....0	.....0	.....0	.....7,854,208
727500	00	1	Altas Partners Holding II LP.....	San Francisco.....	CA..	Capital Distribution.....	04/09/2019.	04/23/2021.	.....628,903	.....0	.....0	.....0	.....0	.....628,903	.....166,530	.....0	.....0	.....0	.....462,373
722400	00	9	Altas Partners Holdings LP.....	Wilmington.....	DE..	Capital Distribution.....	06/01/2016.	04/23/2021.	.....4,336,313	.....0	.....0	.....0	.....0	.....4,336,313	.....725,424	.....0	.....0	.....0	.....3,610,889
717200	00	0	Arclight Energy Partners Fd V.....	Wilmington.....	DE..	Capital Distribution.....	04/01/2016.	06/24/2021.	.....1,589,676	.....0	.....0	.....0	.....0	.....1,589,676	.....931,472	.....0	.....0	.....0	.....658,204
720800	00	2	Arclight Energy Partners Fd VI.....	Wilmington.....	DE..	Capital Distribution.....	04/01/2016.	09/16/2021.	.....858,965	.....0	.....0	.....0	.....0	.....858,965	.....417,517	.....0	.....0	.....0	.....441,448
723900	00	7	Arrowhead Capital Fund III LP.....	Dover.....	DE..	Capital Distribution.....	06/28/2017.	01/13/2021.	.....6,433,638	.....0	.....0	.....0	.....0	.....6,433,638	.....5,552,783	.....0	.....0	.....0	.....880,855
000000	00	0	Athene LP AAA Investments (co invest VI).....	Wilmington.....	DE..	Capital Distribution.....	06/17/2020.	04/01/2021.	.....1,069,594	.....0	.....0	.....0	.....0	.....1,069,594	.....(90,866)	.....0	.....0	.....0	.....1,160,460
000000	00	0	Athene LP Apollo Natural Resources I.....	Wilmington.....	DE..	Capital Distribution.....	06/17/2020.	04/01/2021.	.....3,998,852	.....0	.....0	.....0	.....0	.....3,998,852	.....3,674,705	.....0	.....0	.....0	.....324,147
000000	00	0	Athene LP Apollo Natural Resources II.....	Wilmington.....	DE..	Capital Distribution.....	06/17/2020.	04/01/2021.	.....3,465,083	.....0	.....0	.....0	.....0	.....3,465,083	.....1,305,752	.....0	.....0	.....0	.....2,159,331
000000	00	0	Athene LP Momentum Investor LP.....	Wilmington.....	DE..	Capital Distribution.....	06/30/2020.	01/21/2021.	.....249,351	.....0	.....0	.....0	.....0	.....249,351	.....249,351	.....0	.....0	.....0	.....0
714800	00	0	Banc Fund VIII.....	Chicago.....	IL....	Capital Distribution.....	07/01/2015.	06/17/2021.	.....1,565,000	.....0	.....0	.....0	.....0	.....1,565,000	.....448,919	.....0	.....0	.....0	.....1,116,081
719500	00	1	Banc Fund IX LP.....	Chicago.....	IL....	Capital Distribution.....	07/01/2015.	08/31/2021.	.....1,237,500	.....0	.....0	.....0	.....0	.....1,237,500	.....0	.....0	.....0	.....0	.....1,237,500
725800	00	7	Banc Fund X LP.....	Chicago.....	IL....	Capital Distribution.....	05/16/2018.	08/31/2021.	.....835,605	.....0	.....0	.....0	.....0	.....835,605	.....0	.....0	.....0	.....0	.....835,605
722800	00	0	Bluescape Energy Recap.....	Wilmington.....	DE..	Capital Distribution.....	09/20/2016.	06/09/2021.	.....4,550,205	.....0	.....0	.....0	.....0	.....4,550,205	.....2,829,866	.....0	.....0	.....0	.....1,720,339
729400	00	2	Brighton Park Capital Fnd I LP.....	Wilmington.....	DE..	Capital Distribution.....	10/29/2020.	04/01/2021.	.....651,751	.....0	.....0	.....0	.....0	.....651,751	.....343,261	.....0	.....0	.....0	.....308,490
728400	00	3	Butterfly Fighter Co-Invest.....	Wilmington.....	DE..	Capital Distribution.....	11/22/2019.	05/27/2021.	.....66,357	.....0	.....0	.....0	.....0	.....66,357	.....66,357	.....0	.....0	.....0	.....0
727000	00	2	CP Thor LLC.....	Wilmington.....	DE..	Capital Distribution.....	11/20/2018.	02/26/2021.	.....596,719	.....0	.....0	.....0	.....0	.....596,719	.....0	.....0	.....0	.....0	.....596,719
726100	00	1	CP Twin Fmly: CP ChromaScape.....	Wilmington.....	DE..	Capital Distribution.....	06/27/2018.	02/26/2021.	.....129,801	.....0	.....0	.....0	.....0	.....129,801	.....0	.....0	.....0	.....0	.....129,801
723500	00	5	Canvas Ventures 2 LP.....	Wilmington.....	DE..	Capital Distribution.....	05/09/2017.	11/05/2021.	.....3,509,021	.....0	.....0	.....0	.....0	.....3,509,021	.....(3,060,224)	.....0	.....0	.....0	.....6,569,245
729100	00	8	Cohere Capital Fund I LP.....	Wilmington.....	DE..	Income Allocation.....	.....0	12/31/2021.	.....0	.....0	.....0	.....0	.....0	.....0	.....(258,386)	.....0	.....0	.....0	.....258,386
717900	00	5	Court Square Capital Part III.....	Wilmington.....	DE..	Capital Distribution.....	07/01/2016.	02/11/2021.	.....3,135,319	.....0	.....0	.....0	.....0	.....3,135,319	.....1,436,749	.....0	.....0	.....0	.....1,698,570
723000	00	6	Crescent Mezzanine Partner VII.....	Wilmington.....	DE..	Capital Distribution.....	12/08/2016.	03/15/2021.	.....5,129,247	.....0	.....0	.....0	.....0	.....5,129,247	.....3,489,939	.....0	.....0	.....0	.....1,639,308
728200	00	7	EMG Fund IV Sable Co-Investmen.....	Dover.....	DE..	Expense Allocation.....	10/07/2019.	09/30/2021.	.....0	.....0	.....0	.....0	.....0	.....0	.....407,928	.....0	.....0	.....0	.....(407,928)
728200	00	7	EMG Fund IV Sable Co-Investmen.....	Dover.....	DE..	Sale.....	10/07/2019.	12/07/2021.	.....15,292	.....0	.....0	.....0	.....0	.....15,292	.....9,729	.....0	.....(5,563)	.....(5,563)	.....0
727700	00	7	EMG Fund V Iron Ore Phase 3.....	Dover.....	DE..	Income Allocation.....	.....0	12/31/2021.	.....0	.....0	.....0	.....0	.....0	.....0	.....(2,729,586)	.....0	.....0	.....0	.....2,729,586
724600	00	2	EnCap Energy Capital Fund XI.....	Houston.....	TX..	Capital Distribution.....	12/18/2017.	06/15/2021.	.....621,077	.....0	.....0	.....0	.....0	.....621,077	.....426,813	.....0	.....0	.....0	.....194,264
723400	00	8	Energy & Minerals Fund IV LP.....	Wilmington.....	DE..	Capital Distribution.....	04/26/2017.	03/09/2021.	.....558,783	.....0	.....0	.....0	.....0	.....558,783	.....(14,721)	.....0	.....0	.....0	.....573,504
716200	00	1	Energy Fund XV.....	Wilmington.....	DE..	Capital Distribution.....	07/01/2016.	04/23/2021.	.....583,754	.....0	.....0	.....0	.....0	.....583,754	.....338,518	.....0	.....0	.....0	.....245,236
718100	00	1	Energy XVI LP.....	Wilmington.....	DE..	Capital Distribution.....	07/01/2016.	02/08/2021.	.....888,486	.....0	.....0	.....0	.....0	.....888,486	.....732,168	.....0	.....0	.....0	.....156,318
722100	00	5	Gamut Investment Fund I LP.....	Wilmington.....	DE..	Capital Distribution.....	05/23/2016.	01/20/2021.	.....827,304	.....0	.....0	.....0	.....0	.....827,304	.....827,304	.....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.	01/13/2021.	.....10,331,242	.....0	.....0	.....0	.....0	.....10,331,242	.....2,168,781	.....0	.....0	.....0	.....8,162,461
723600	00	3	Gridiron Energy LLC.....	Wilmington.....	DE..	Capital Distribution.....	05/10/2017.	02/17/2021.	.....67,501	.....0	.....0	.....0	.....0	.....67,501	.....67,501	.....0	.....0	.....0	.....0
726000	00	3	Heartwood Partners III Fmly: Capital Pa.....	Wilmington.....	DE..	Capital Distribution.....	05/30/2018.	03/29/2021.	.....1,447,521	.....0	.....0	.....0	.....0	.....1,447,521	.....314,529	.....0	.....0	.....0	.....1,132,992
728800	00	4	Jade Equity Investors LP.....	Dover.....	DE..	Capital Distribution.....	04/15/2020.	06/18/2021.	.....1,077,855	.....0	.....0	.....0	.....0	.....1,077,855	.....431,413	.....0	.....0	.....0	.....646,442
725900	00	5	LS Power Fund IV Feeder 1 LP.....	Wilmington.....	DE..	Capital Distribution.....	11/27/2018.	04/02/2021.	.....384,150	.....0	.....0	.....0	.....0	.....384,150	.....256,664	.....0	.....0	.....0	.....127,486
715700	00	1	Littlejohn Fund IV.....	Wilmington.....	DE..	Capital Distribution.....	07/01/2015.	03/26/2021.2,904,56300002,904,56333,0550002,871,508	

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SCHEDULE BA - PART 3

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

1	2		Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
			3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description		City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
719400 00 4	Littlejohn Fund V	Wilmington	DE..	Capital Distribution	07/01/2015	03/22/2021	5,214,443	0	0	0	0	0	0	5,214,443	1,953,488	0	0	0	3,260,955	
726200 00 9	Littlejohn VI	Wilmington	DE..	Capital Distribution	12/19/2019	11/09/2021	170,415	0	0	0	0	0	0	170,415	170,415	0	0	0	0	
721200 00 4	Lovell Minnick Equity Ptnr IV	Dover	DE..	Capital Distribution	12/01/2015	01/15/2021	5,019,829	0	0	0	0	0	0	5,019,829	2,712,805	0	0	0	2,307,024	
727200 00 8	Lovell Minnick Equity V LLP	Dover	DE..	Capital Distribution	10/25/2019	05/14/2021	2,283,215	0	0	0	0	0	0	2,283,215	523,975	0	0	0	1,759,240	
721100 00 6	MSouth Equity Partners III LP	Wilmington	DE..	Capital Distribution	11/09/2015	07/27/2021	8,740,227	0	0	0	0	0	0	8,740,227	3,423,770	0	0	0	5,316,458	
724100 00 3	Mithril II LP	Dover	DE..	Capital Distribution	09/08/2017	03/29/2021	5,679,048	0	0	0	0	0	0	5,679,048	2,229,730	0	0	0	3,449,318	
724700 01 8	Monomoy Capital Partners III L	Dover	DE..	Capital Distribution	12/18/2017	01/26/2021	7,789,851	0	0	0	0	0	0	7,789,851	2,941,551	0	0	0	4,848,300	
724400 00 7	NB PRIVATE EQUITY CREDIT OPP	Dover	DE..	Capital Distribution	10/13/2017	02/12/2021	5,593,738	0	0	0	0	0	0	5,593,738	3,666,868	0	0	0	1,926,870	
721900 00 9	NGP Natural Resources XI	Wilmington	DE..	Capital Distribution	03/10/2016	02/02/2021	277,525	0	0	0	0	0	0	277,525	105,816	0	0	0	171,709	
727100 00 0	NGP Natural Resources XII	Dover	DE..	Capital Distribution	02/25/2019	08/23/2021	864,088	0	0	0	0	0	0	864,088	242,416	0	0	0	621,672	
724500 00 4	New Mountain Investments V LP	Wilmington	DE..	Capital Distribution	11/29/2017	02/22/2021	7,261,382	0	0	0	0	0	0	7,261,382	2,346,668	0	0	0	4,914,714	
719800 00 5	New Mountain Partners IV LP	Wilmington	DE..	Capital Distribution	10/14/2016	01/15/2021	8,239,242	0	0	0	0	0	0	8,239,242	5,075,510	0	0	0	3,163,732	
729600 00 7	New Mountain Partners VI	Wilmington	DE..	Capital Distribution	03/12/2021	06/08/2021	1,209	0	0	0	0	0	0	1,209	722	0	0	0	487	
723200 00 2	Newstone Capital Partners III	Wilmington	DE..	Capital Distribution	12/27/2016	01/13/2021	7,875,651	0	0	0	0	0	0	7,875,651	5,032,357	0	0	0	2,843,294	
728100 00 9	Northstar Mezz Ptnrs VII Feeder			Income Allocation		12/31/2021	0	0	0	0	0	0	0	0	(707,976)	0	0	0	707,976	
718200 00 9	Pamlico Capital III LP	Wilmington	DE..	Capital Distribution	10/01/2016	03/26/2021	6,512,882	0	0	0	0	0	0	6,512,882	2,136,428	0	0	0	4,376,454	
722000 00 7	Pfingsten Partners Fund V LP	Wilmington	DE..	Capital Distribution	03/30/2016	05/20/2021	1,908,679	0	0	0	0	0	0	1,908,679	0	0	0	0	1,908,679	
718000 00 3	Pine Brook Capital Partners II	Wilmington	DE..	Capital Distribution	07/01/2016	03/23/2021	2,223,959	0	0	0	0	0	0	2,223,959	1,835,737	0	0	0	388,222	
724900 00 6	Primus Capital Fund VIII LP	Cleveland	OH.	Capital Distribution	12/21/2017	07/07/2021	5,634,067	0	0	0	0	0	0	5,634,067	1,320,956	0	0	0	4,313,111	
725400 00 6	Public Pension Capital LLC	Wilmington	DE..	Capital Distribution	04/26/2018	02/12/2021	69,799	0	0	0	0	0	0	69,799	0	0	0	0	69,799	
723300 00 0	Summit Partners Growth Eq IX-A	Wilmington	DE..	Capital Distribution	04/14/2017	04/20/2021	13,416,486	0	0	0	0	0	0	13,416,486	4,270,895	0	0	0	9,145,591	
722200 00 3	Summitt Ptnrs Vent Cap Fd IV	Wilmington	DE..	Capital Distribution	05/24/2016	07/09/2021	2,448,517	0	0	0	0	0	0	2,448,517	730,133	0	0	0	1,718,384	
728000 00 1	TA XIII-A LP	Wilmington	DE..	Capital Distribution	12/16/2019	03/19/2021	5,850,000	0	0	0	0	0	0	5,850,000	2,762,200	0	0	0	3,087,800	
725200 00 0	Tennenbaum Capital Ptnr VIII	Wilmington	DE..	Capital Distribution	03/22/2018	06/29/2021	279,492	0	0	0	0	0	0	279,492	(82,349)	0	0	0	361,842	
727800 00 5	The Energy & Mineral Grp Fd V	Dover	DE..	Capital Distribution	05/10/2019	12/08/2021	708,300	0	0	0	0	0	0	708,300	444,536	0	0	0	263,764	
722300 00 1	Thoma Bravo Fund XII LP	Wilmington	DE..	Capital Distribution	05/31/2016	03/24/2021	797,878	0	0	0	0	0	0	797,878	53,278	0	0	0	744,600	
723100 00 4	Vista Credit Opp Fund II LP	Wilmington	DE..	Capital Distribution	12/12/2016	01/05/2021	8,321,849	0	0	0	0	0	0	8,321,849	8,931,556	0	0	0	(609,707)	
722500 00 6	Vista Equity Partners Fund VI	Wilmington	DE..	Capital Distribution	06/28/2016	03/02/2021	4,690,889	0	0	0	0	0	0	4,690,889	2,219,046	0	0	0	2,471,843	
722600 00 4	Vista Foundation Fund III LP	Wilmington	DE..	Capital Distribution	07/15/2016	01/12/2021	8,125,162	0	0	0	0	0	0	8,125,162	2,867,563	0	0	0	5,257,599	
720310 00 2	Welsh Carson Anderson & Stowe XII LP	Wilmington	DE..	Capital Distribution	07/01/2016	01/05/2021	5,456,627	0	0	0	0	0	0	5,456,627	1,873,236	0	0	0	3,583,391	
724300 00 9	West Marine LLC	Wilmington	DE..	Capital Distribution	09/11/2017	06/01/2021	7,597,990	0	0	0	0	0	0	7,597,990	233,326	0	0	0	7,364,664	
722700 00 2	Penfund Capital Fund V	Toronto	ON.	Capital Distribution	08/19/2016	02/18/2021	2,651,707	0	0	0	0	(121,886)	2,651,707	1,499,679	121,886	0	0	121,886	1,152,029	
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	02/05/2021	16,170,417	0	0	0	0	0	0	16,170,417	10,486,806	0	0	0	5,683,611	
725600 00 1	NCP Fund I LP	Grand Cayman	KY1	Capital Distribution	11/13/2018	12/22/2021	878,374	0	0	0	0	0	0	878,374	852,768	0	0	0	25,606	
727300 00 6	Summit Partners Gw Eqty X-A	Grand Cayman	KY1	Capital Distribution	03/18/2020	02/25/2021	1,950,249	0	0	0	0	0	0	1,950,249	1,204,534	0	0	0	745,715	
726900 00 4	Vista Equity Partners Fund VII	Grand Cayman	KY1	Capital Distribution	01/24/2019	01/29/2021	331,856	0	0	0	0	0	0	331,856	257,694	0	0	0	74,162	
729300 00 4	Vista Foundation Fund IV	Grand Cayman	KY1	Capital Distribution	07/24/2020	07/16/2021	12,078	0	0	0	0	0	0	12,078	12,078	0	0	0	0	
1999999	Total - Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Unaffiliated							252,585,308	0	0	0	0	(121,886)	252,585,308	104,355,810	121,886	(5,563)	116,323	148,223,936	
Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Affiliated																				
725100 00 2	MRC Senior Loan Fund I LLC	Wilmington	DE..	Capital Distribution	12/01/2020	03/29/2021	4,325,000	0	0	0	0	0	0	4,325,000	(2,782,146)	0	0	0	7,107,146	
704120 00 5	NLD			Capital Distribution	06/05/2015	03/31/2021	57,249,293	0	0	0	0	0	0	57,249,293	0	0	0	0	57,249,293	

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SCHEDULE BA - PART 3

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

1	2		Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
			3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description		City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
2099999. Total - Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Affiliated.....									61,574,293	0	0	0	0	61,574,293	(2,782,146)	0	0	0	64,356,439	
Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Unaffiliated																				
726400	00	5	CIP14 WFS Investor LLC.....	Wilmington.....	DE..	Capital Distribution.....	10/05/2018.	10/22/2021.	9,588,208	0	0	0	0	0	9,588,208	5,654,724	0	0	0	3,933,484
725300	00	8	CrossHarbor Inst Partn 2018.....	Wilmington.....	DE..	Capital Distribution.....	10/18/2018.	02/12/2021.	2,904,987	0	0	0	0	0	2,904,987	1,655,166	0	0	0	1,249,821
720100	00	7	CrossHarbor Instit Ptners 2014.....	Wilmington.....	DE..	Capital Distribution.....	07/01/2015.	02/26/2021.	3,170,074	0	0	0	0	0	3,170,074	2,211,000	0	0	0	959,074
721300	00	2	Crow Holdings Realty Ptr VII.....	Wilmington.....	DE..	Capital Distribution.....	01/14/2016.	01/29/2021.	6,235,198	0	0	0	0	0	6,235,198	5,282,422	0	0	0	952,776
721000	00	8	Waterton Residential Property Venture XI.....	Wilmington.....	DE..	Capital Distribution.....	10/21/2015.	01/29/2021.	2,334,164	0	0	0	0	0	2,334,164	1,222,468	0	0	0	1,111,696
2199999. Total - Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Unaffiliated.....									24,232,631	0	0	0	0	24,232,631	16,025,780	0	0	0	8,206,851	
Any Other Class of Assets - Unaffiliated																				
726700	00	8	Advantage Capital Solar Ptr II.....	Wilmington.....	DE..	Capital Distribution.....	10/29/2018.	01/15/2021.	275,146	0	0	0	0	0	275,146	613,497	0	0	0	(338,351)
4699999. Total - Any Other Class of Assets - Unaffiliated.....									275,146	0	0	0	0	275,146	613,497	0	0	0	(338,351)	
4899999. Subtotal - Unaffiliated.....									285,771,035	0	0	0	0	285,771,035	126,191,174	121,886	(5,563)	116,323	159,574,299	
4999999. Subtotal - Affiliated.....									61,574,293	0	0	0	0	61,574,293	(2,782,146)	0	0	64,356,439		
5099999. Totals.....									347,345,328	0	0	0	0	347,345,328	123,409,028	121,886	(5,563)	116,323	223,930,738	

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description			Code	For ei g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
U.S. Government - Issuer Obligations																							
912810	FT	0	United States Treasury.....	SD..			1.A	102,094	137.468	137,468	100,000	101,363	0	(69)	0	0	4.500	4.370	FA.....	1,700	4,500	02/04/2008.	02/15/2036.
912810	QK	7	United States Treasury.....	SD..			1.A	107,736	131.832	164,790	125,000	111,583	0	441	0	0	3.875	4.750	FA.....	1,830	4,844	02/08/2011.	08/15/2040.
912828	Q2	9	United States Treasury.....	SD..			1.A	217,522	101.234	212,591	210,000	213,554	0	(2,851)	0	0	1.500	0.138	MS.....	805	3,150	08/10/2020.	03/31/2023.
912828	UN	8	United States Treasury.....	SD..			1.A	102,453	101.736	101,736	100,000	100,303	0	(265)	0	0	2.000	1.726	FA.....	755	2,000	05/03/2013.	02/15/2023.
91282C	BD	2	US TREASURY N/B.....	C.....			1.A	5,249,795	99.696	5,234,040	5,250,000	5,249,898	0	102	0	0	0.125	0.127	JD.....	36	6,544	12/29/2020.	12/31/2022.
91282C	CT	6	US TREASURY N/B.....	SD..			1.A	304,297	98.691	301,008	305,000	304,385	0	87	0	0	0.375	0.453	FA.....	429	0	08/13/2021.	08/15/2024.
0199999	U.S. Government - Issuer Obligations.....							6,083,897	XXX	6,151,633	6,090,000	6,081,086	0	(2,555)	0	0	XXX	XXX	XXX	5,555	21,038	XXX	XXX
U.S. Government - Residential Mortgage-Backed Securities																							
3620AS	W5	4	Government National Mortgage A 738768.....	CF..			1.A	4,317,814	110.056	4,529,097	4,115,266	4,297,623	0	(10,963)	0	0	4.000	2.924	MON..	13,718	164,611	08/27/2013.	09/15/2041.
36225A	PD	6	Government Natl Mtg Assn Pool 780420.....				1.A	6,874	107.997	7,238	6,702	6,761	0	(11)	0	0	7.500	6.947	MON..	42	503	12/24/1997.	08/15/2026.
36225A	UH	1	Government Natl Mtg Assn Pool 780584.....				1.A	7,968	109.069	8,607	7,891	7,922	0	(1)	0	0	7.000	6.733	MON..	46	552	12/24/1997.	06/15/2027.
36230K	L4	1	Government National Mortgage A 751247.....	CF..			1.A	3,579,834	110.028	3,766,952	3,423,631	3,571,705	0	(1,981)	0	0	4.000	2.176	MON..	11,412	136,945	08/27/2013.	10/15/2040.
38373A	EF	9	Government Natl Mtg Assn REMIC Ser 200.....	CF..			1.A	2,717,301	109.506	3,076,061	2,809,034	2,774,826	0	(2,227)	0	0	4.500	4.967	MON..	10,534	126,407	09/04/2009.	08/20/2039.
38374U	N7	2	Government Natl Mtg Assn REMIC Ser 2009.....				1.A	1,729,805	109.578	1,984,802	1,811,314	1,782,604	0	(3,113)	0	0	4.500	5.115	MON..	6,792	81,509	07/29/2009.	06/20/2039.
38374U	S2	8	Government Natl Mtg Assn REMIC Ser 200.....	CF..			1.A	5,040,277	110.168	5,829,683	5,291,630	5,204,496	0	(7,660)	0	0	4.500	5.137	MON..	19,844	238,123	07/29/2009.	06/20/2039.
38374V	AY	5	Government Natl Mtg Assn REMIC Ser 200.....	C.....			1.A	10,851,820	111.390	12,271,921	11,017,076	10,956,752	0	(4,517)	0	0	4.500	4.673	MON..	41,314	497,515	10/29/2009.	06/20/2039.
38376C	XK	0	Government Natl Mtg Assn REMIC Ser 200.....	CF..			1.A	6,945,028	108.080	7,659,374	7,086,763	7,040,350	0	(643)	0	0	4.500	4.717	MON..	26,575	318,904	10/22/2009.	09/20/2039.
38376E	J2	2	Government Natl Mtg Assn REMIC Ser 200.....	CF..			1.A	3,426,969	103.459	3,722,318	3,597,868	3,569,099	0	5,674	0	0	4.000	4.602	MON..	11,993	143,915	01/14/2010.	11/16/2024.
38376F	FD	9	Government Natl Mtg Assn REMIC Ser 200.....	CF..			1.A	2,119,647	109.877	2,410,354	2,193,684	2,168,165	0	(1,745)	0	0	4.500	4.947	MON..	8,226	98,716	10/22/2009.	08/20/2039.
38376J	DY	7	Government Natl Mtg Assn REMIC Ser 200.....	C.....			1.A	9,509,730	109.237	10,635,757	9,736,405	9,656,025	0	(2,661)	0	0	4.500	4.758	MON..	36,512	438,138	10/29/2009.	10/20/2038.
38376J	SZ	8	Government Natl Mtg Assn REMIC Ser 200.....	C.....			1.A	7,719,436	109.450	8,375,635	7,652,476	7,654,476	0	1,201	0	0	4.500	4.430	MON..	28,697	344,361	05/20/2010.	11/20/2039.
38376K	WB	3	Government Natl Mtg Assn REMIC Ser 200.....	CF..			1.A	14,288,791	108.714	15,878,784	14,606,016	14,506,036	0	3,534	0	0	4.500	4.735	MON..	54,773	657,271	10/29/2009.	10/20/2039.
38376P	4N	7	Government Natl Mtg Assn REMIC Ser 200.....	CF..			1.A	4,670,174	111.808	5,251,298	4,696,710	4,680,716	0	(269)	0	0	4.500	4.587	MON..	17,613	211,352	11/23/2010.	12/20/2039.
38376U	JU	4	GOVERNMENT NATIONAL MORTGAGE SERIES 2017.....				1.A	3,575,251	108.410	3,951,549	3,645,004	3,586,488	0	13,334	0	0	3.000	3.258	MON..	9,113	107,594	12/01/2021.	04/20/2047.
38377Y	W4	8	Government Natl Mtg Assn SERIES 20111137.....				1.A	848,807	21.565	798,017	0	745,676	0	(8,873)	0	0	6.009	9.342	MON..	6,794	221,883	05/21/2013.	10/20/2041.
38379P	S7	3	GOVERNMENT NATIONAL MORTGAGE SERIES 2015.....				1.A	5,671,361	103.521	5,816,638	5,618,800	5,634,466	0	(38,597)	0	0	3.000	2.666	MON..	14,047	167,588	07/01/2021.	06/20/2045.
38380Y	BZ	7	GOVERNMENT NATIONAL MORTGAGE SERIES 2018.....				1.A	10,386,890	105.009	10,971,899	10,448,532	10,412,078	0	3,860	0	0	4.000	4.146	MON..	34,828	416,787	04/01/2021.	08/20/2048.
38382W	U8	8	Government National Mortgage SERIES 2021.....				1.A	171,507	81.297	177,001	217,722	171,731	0	224	0	0	1.500	3.195	MON..	272	544	10/26/2021.	08/20/2051.
0299999	U.S. Government - Residential Mortgage-Backed Securities.....							97,585,284	XXX	107,122,985	97,982,524	98,427,995	0	(55,434)	0	0	XXX	XXX	XXX	353,145	4,373,218	XXX	XXX
U.S. Government - Commercial Mortgage-Backed Securities																							
38373M	4Z	0	Government Natl Mtg Assn SERIES 20093 CL.....				1.A	285,238	2.837	99,916	0	254,607	0	(3,559)	0	0	1.209	12.203	MON..	3,549	42,591	01/13/2009.	10/16/2048.
38380M	3Y	5	GOVERNMENT NATIONAL MORTGAGE SERIES 2019.....	CF..			1.A	11,963,790	102.879	12,729,906	12,373,668	12,090,292	0	116,137	0	0	3.100	3.641	MON..	31,965	383,584	07/12/2019.	02/16/2061.
38380M	LQ	2	GOVERNMENT NATIONAL MORTGAGE SERIES 2018.....				1.A	6,517,750	100.864	7,330,205	7,267,415	6,523,616	0	12,737	0	0	2.500	3.147	MON..	15,140	179,249	12/01/2021.	06/16/2058.
38380N	JF	7	GOVERNMENT NATIONAL MORTGAGE SERIES 2019.....				1.A	6,479,394	102.090	6,632,736	6,496,950	6,478,720	0	(32)	0	0	3.000	3.027	MON..	16,242	191,778	12/01/2021.	08/16/2061.
38380N	JS	9	GOVERNMENT NATIONAL MORTGAGE SERIES 2019.....	CF..			1.A	3,035,472	100.266	3,089,894	3,081,697	3,037,395	0	1,327	0	0	3.000	3.092	MON..	7,704	92,451	12/12/2019.	02/16/2061.
38380N	KB	4	GOVERNMENT NATIONAL MORTGAGE SERIES 2019.....	CF..			1.A	5,159,375	101.837	5,091,832	5,000,000	5,151,405	0	(4,019)	0	0	3.000	2.853	MON..	12,500	150,000	10/08/2019.	08/16/2061.
38380N	SX	8	GOVERNMENT NATIONAL MORTGAGE SERIES 2019.....	CF..			1.A	3,919,375	83.109	3,324,360	4,000,000	3,922,836	0	2,717	0	0	3.000	3.120	MON..	10,000	120,000	12/12/2019.	01/16/2062.
38380U	2K	8	GOVERNMENT NATIONAL MORTGAGE SERIES 2018.....				1.A	5,123,667	107.089	5,336,819	4,983,536	5,056,912	0	(9,383)	0	0	3.500	2.080	MON..	14,535	171,161	12/01/2021.	01/20/2048.
38380U	E4	1	GOVERNMENT NATIONAL MORTGAGE SERIES 2018.....				1.A	2,935,270	105.109	3,013,199	2,866,737	2,907,482	0	(17,218)	0	0	3.500	2.967	MON..	8,361	98,459	12/01/2021.	01/20/2048.

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SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	For rei g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
0399999	U.S. Government - Commercial Mortgage-Backed Securities.....						45,419,331	XXX	46,648,867	46,070,003	45,423,265	0	98,707	0	0	XXX	XXX	XXX	119,996	1,429,273	XXX	XXX
0599999	Total - U.S. Government.....						149,088,512	XXX	159,923,485	150,142,527	149,932,346	0	40,718	0	0	XXX	XXX	XXX	478,696	5,823,529	XXX	XXX
All Other Governments - Issuer Obligations																						
268317	AK 0	ELECTRICITE DE FRANCE SA.....	D			1.G FE.....	4,026,200	124.550	4,982,000	4,000,000	4,023,709	0	(592)	0	0	4.875	4.831	JJ.....	86,125	195,000	11/16/2016	01/22/2044
268317	AL 8	ELECTRICITE DE FRANCE SA.....	D			1.G FE.....	5,992,303	139.796	6,254,473	4,474,000	5,990,944	0	(1,121)	0	0	6.000	4.461	JJ.....	118,561	268,440	08/31/2020	01/22/2114
268317	AP 9	ELECTRICITE DE FRANCE SA.....	D			1.G FE.....	4,416,404	118.118	4,813,309	4,075,000	4,342,877	0	(14,915)	0	0	4.750	4.103	AO.....	41,939	193,563	08/05/2016	10/13/2035
268317	AQ 7	ELECTRICITE DE FRANCE SA.....	D			2.A FE.....	2,041,580	125.771	2,515,420	2,000,000	2,037,840	0	(868)	0	0	4.950	4.814	AO.....	21,450	99,000	02/14/2017	10/13/2045
268317	AR 5	ELECTRICITE DE FRANCE SA.....	D			2.A FE.....	9,809,800	133.900	13,390,000	10,000,000	9,819,945	0	1,864	0	0	5.250	5.366	AO.....	113,750	525,000	10/07/2015	10/13/2055
29446M	AC 6	EQUINOR ASA.....	D			1.D FE.....	9,841,500	106.203	10,620,300	10,000,000	9,848,292	0	3,260	0	0	3.250	3.334	MN.....	38,819	325,000	11/13/2019	11/18/2049
40064R	EL 9	GUAM INTERNATIONAL ARPT AUTH.....	D			2.B FE.....	500,000	104.138	520,690	500,000	500,000	0	0	0	0	4.460	4.460	AO.....	5,575	2,726	07/28/2021	10/01/2043
80414L	2E 4	SAUDI ARABIAN OIL CO.....	D			1.F FE.....	991,600	112.984	1,129,840	1,000,000	992,365	0	292	0	0	4.250	4.313	AO.....	8,854	42,500	04/09/2019	04/16/2039
0699999	All Other Governments - Issuer Obligations.....						37,619,387	XXX	44,226,032	36,049,000	37,555,972	0	(12,080)	0	0	XXX	XXX	XXX	435,073	1,651,229	XXX	XXX
1099999	Total - All Other Governments.....						37,619,387	XXX	44,226,032	36,049,000	37,555,972	0	(12,080)	0	0	XXX	XXX	XXX	435,073	1,651,229	XXX	XXX
U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																						
13063A	5G 5	CALIFORNIA ST.....				1.C FE.....	36,287,926	167.077	39,872,926	23,865,000	34,159,825	0	(405,957)	0	0	7.550	4.050	AO.....	450,452	1,801,808	03/29/2016	04/01/2039
20772J	AA 0	CONNECTICUT ST.....				1.D FE.....	14,144,594	122.661	15,393,956	12,550,000	13,533,293	0	(105,852)	0	0	5.295	4.104	AO.....	166,131	664,523	07/21/2015	10/01/2029
45204F	ED 3	ILLINOIS ST FIN AUTH REVENUE.....				1.F FE.....	3,000,000	103.552	3,106,560	3,000,000	3,000,000	0	0	0	0	3.510	3.510	MN.....	13,455	105,300	09/18/2020	05/15/2041
452152	F5 5	ILLINOIS ST.....				1.F FE.....	5,960,250	129.812	6,490,600	5,000,000	5,787,067	0	(37,981)	0	0	7.350	5.666	JJ.....	183,750	367,500	11/16/2016	07/01/2035
452152	TE 1	ILLINOIS ST.....	SD			1.F FE.....	4,170,680	126.137	5,045,480	4,000,000	4,145,180	0	(5,585)	0	0	5.520	5.187	AO.....	55,200	220,800	11/16/2016	04/01/2038
57582P	UE 8	MASSACHUSETTS ST.....				1.B FE.....	9,000,000	136.469	12,282,210	9,000,000	9,000,000	0	0	0	0	5.456	5.456	JJ.....	245,520	491,040	12/01/2009	12/01/2039
837151	AA 7	SOUTH CAROLINA ST PUBLIC SVC A.....				1.F FE.....	12,320,748	158.780	13,869,433	8,735,000	11,956,516	0	(112,854)	0	0	6.454	4.105	JJ.....	281,878	563,757	05/09/2016	01/01/2050
837151	NP 0	SOUTH CAROLINA ST PUBLIC SVC A.....				1.F FE.....	16,747,620	129.627	20,908,835	16,130,000	16,670,169	0	(22,051)	0	0	4.770	4.525	JD.....	64,117	769,401	05/03/2016	12/01/2045
1199999	U.S. States, Territories & Possessions - Issuer Obligations.....						101,631,818	XXX	116,970,000	82,280,000	98,252,050	0	(690,280)	0	0	XXX	XXX	XXX	1,460,503	4,984,129	XXX	XXX
1799999	Total - U.S. States, Territories & Possessions (Direct and Guaranteed).....						101,631,818	XXX	116,970,000	82,280,000	98,252,050	0	(690,280)	0	0	XXX	XXX	XXX	1,460,503	4,984,129	XXX	XXX
U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																						
02765U	CR 3	AMERICAN MUNI PWR-OHIO INC OH.....				1.F FE.....	9,737,389	148.656	11,119,469	7,480,000	9,419,780	0	(87,515)	0	0	6.053	4.115	FA.....	171,044	452,764	06/28/2016	02/15/2043
02765U	DN 1	AMERICAN MUNI PWR-OHIO INC OH.....				1.F FE.....	10,005,771	151.929	12,898,772	8,490,000	9,838,980	0	(46,595)	0	0	5.939	4.798	FA.....	190,484	504,221	01/26/2016	02/15/2047
02765U	DV 3	AMERICAN MUNI PWR-OHIO INC OH.....				1.F FE.....	4,138,110	164.557	4,936,710	3,000,000	3,990,087	0	(92,307)	0	0	7.499	4.758	FA.....	84,989	224,970	03/22/2017	02/15/2050
167486	VV 8	CHICAGO IL.....				2.A FE.....	15,396,002	131.026	19,653,900	15,000,000	15,288,499	0	(40,811)	0	0	7.375	7.074	JJ.....	553,125	1,106,250	10/14/2016	01/01/2033
20281P	KG 6	CMWLTH FING AUTH PA.....				1.E FE.....	6,021,527	117.370	7,218,255	6,150,000	6,042,426	0	4,437	0	0	4.144	4.294	JD.....	21,238	254,856	01/10/2017	06/01/2038
213185	BP 5	COOK CNTY IL.....				1.E FE.....	14,887,500	130.961	19,644,150	15,000,000	14,922,121	0	7,670	0	0	6.310	6.387	MN.....	120,942	946,500	08/06/2015	11/15/2031
235219	MD 1	DALLAS TX.....				1.E FE.....	4,966,427	127.389	5,273,905	4,140,000	4,702,676	0	(58,503)	0	0	5.613	3.663	FA.....	87,787	232,378	02/28/2017	02/15/2030
295407	U4 0	ERIE PA.....				1.C FE.....	304,332	111.404	339,782	305,000	304,494	0	62	0	0	4.178	4.206	MN.....	1,628	12,743	06/06/2019	11/15/2028
295407	V9 8	ERIE PA.....				1.C FE.....	1,367,575	111.404	1,526,235	1,370,000	1,367,769	0	194	0	0	4.178	4.206	MN.....	7,314	28,619	06/17/2021	11/15/2028
295407	W6 3	ERIE PA.....				1.C FE.....	74,867	108.571	81,428	75,000	74,878	0	11	0	0	4.178	4.206	MN.....	400	1,567	06/17/2021	11/15/2028
406792	2V 2	HAMDEN CT.....				2.B FE.....	5,645,420	107.589	5,917,395	5,500,000	5,568,316	0	(16,985)	0	0	4.926	4.550	FA.....	102,351	270,930	01/10/2017	08/15/2030
452872	AT 1	IMPERIAL CA IRR DIST PENNS OBL.....				1.D FE.....	2,624,581	131.484	2,787,461	2,120,000	2,449,021	0	(64,199)	0	0	7.000	4.426	JJ.....	74,200	148,400	01/19/2017	01/01/2031
45656R	CX 8	INDUSTRY CA.....				1.E FE.....	23,198,330	112.489	25,928,715	23,050,000	22,993,753	0	(50,285)	0	0	5.125	4.912	JJ.....	590,656	1,181,313	06/27/2017	01/01/2051
485106	QU 5	KANSAS CITY MO SPL OBLG.....				1.F FE.....	2,065,404	112.700	2,248,365	1,995,000	2,037,080	0	(6,402)	0	0	4.380	3.966	AO.....	21,845	87,381	03/23/2017	10/01/2032
593490	MA 0	MIAMI FL SPL OBLG.....				1.F FE.....	800,000	110.228	881,824	800,000	800,000	0	0	0	0	4.192	4.192	JJ.....	16,768	33,536	11/05/2018	01/01/2026

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SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2				Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates		
					3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22	
CUSIP Identification	Description				Code	For	Bond	NAIC	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
593490 MB 8	MIAMI FL SPL OBLG.....							1.F FE.....	855,000	112.312	960,268	855,000	855,000	0	0	0	0	4.292	4.292	JJ.....	18,348	36,697	11/05/2018.	01/01/2027.	
593490 MC 6	MIAMI FL SPL OBLG.....							1.F FE.....	1,415,000	114.182	1,615,675	1,415,000	1,415,000	0	0	0	0	4.342	4.342	JJ.....	30,720	61,439	11/05/2018.	01/01/2028.	
593490 ME 2	MIAMI FL SPL OBLG.....						2	1.F FE.....	3,500,000	112.781	3,947,335	3,500,000	3,500,000	0	0	0	0	4.808	4.808	JJ.....	84,140	168,280	11/05/2018.	01/01/2039.	
64966L YY 1	New York NY.....						2	1.C FE.....	19,571,200	106.851	21,370,200	20,000,000	19,755,156	0	32,148	0	0	3.600	3.812	FA.....	300,000	720,000	09/15/2015.	08/01/2028.	
64966M GP 8	New York NY.....						2	1.C FE.....	1,503,390	109.421	1,641,315	1,500,000	1,501,871	0	(344)	0	0	3.450	3.422	JD.....	4,313	51,750	03/07/2017.	12/01/2027.	
672211 BL 2	OAKLAND-ALAMEDA CNTY CA COLISE.....							1.D FE.....	5,926,966	104.505	6,353,904	6,080,000	6,038,166	0	18,931	0	0	3.493	3.840	FA.....	88,489	212,374	07/20/2015.	02/01/2024.	
672319 CE 8	OAKLAND CA PENSN OBLG.....							1.C FE.....	5,209,800	106.608	5,330,400	5,000,000	5,057,578	0	(27,912)	0	0	4.350	3.733	JD.....	9,667	217,500	01/07/2016.	12/15/2023.	
78605Q AJ 6	SACRAMENTO CA PUBLIC FING AUTH.....							1.E FE.....	20,555,700	139.826	27,965,200	20,000,000	20,468,301	0	(58,247)	0	0	5.637	5.423	AO.....	281,850	1,127,400	11/16/2015.	04/01/2050.	
1899999	U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations.....								159,770,291	XXX	189,640,663	152,825,000	158,390,952	0	(486,652)	0	0	XXX	XXX	XXX	2,862,298	8,081,868	XXX	XXX	
2499999	Total - U.S. Political Subdivisions of States, Territories & Possessions.....								159,770,291	XXX	189,640,663	152,825,000	158,390,952	0	(486,652)	0	0	XXX	XXX	XXX	2,862,298	8,081,868	XXX	XXX	
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Issuer Obligations																									
E10.2	010869 CD 5	ALAMEDA CA CORRIDOR TRANSPRTN.....						1.G FE.....	27,398,796	121.512	28,476,337	23,435,000	25,425,555	0	(775,097)	0	0	6.600	4.661	AO.....	386,678	1,546,710	08/13/2015.	10/01/2029.	
	02554C AD 1	AMERICAN EAGLE NORTHWEST LLC W.....						1.D FE.....	11,460,663	127.347	13,626,129	10,700,000	11,380,864	0	(33,244)	0	0	5.780	5.298	JD.....	27,487	618,460	11/16/2015.	12/15/2049.	
	047093 FW 4	ATHENS GA HSG AUTH REVENUE.....						2	1.D FE.....	1,127,170	110.216	1,212,376	1,100,000	1,115,759	0	(2,559)	0	0	4.050	3.757	JD.....	1,980	44,550	03/23/2017.	06/15/2032.
	052451 AP 6	AUSTIN TX RENTAL CAR SPL FAC R.....						2	1.G FE.....	3,124,140	104.337	3,130,110	3,000,000	3,047,252	0	(52,573)	0	0	5.460	3.603	MN.....	20,930	163,800	07/08/2020.	11/15/2032.
	059231 W7 1	BALTIMORE MD REVENUE.....						2	1.C FE.....	1,000,000	100.179	1,001,790	1,000,000	1,000,000	0	0	0	0	2.864	2.864	JJ.....	14,320	16,627	11/19/2020.	07/01/2043.
	072024 NT 5	BAY AREA CA TOLL AUTH TOLL BRI.....						1.D FE.....	5,259,609	120.565	5,136,069	4,260,000	4,757,664	0	(211,559)	0	0	6.793	3.883	AO.....	72,345	289,382	09/16/2015.	04/01/2030.	
	072024 WT 5	BAY AREA CA TOLL AUTH TOLL BRI.....						2	1.C FE.....	633,418	103.088	618,528	600,000	629,498	0	(3,617)	0	0	3.552	2.798	AO.....	5,328	21,312	12/22/2020.	04/01/2054.
	072024 XW 7	BAY AREA CA TOLL AUTH TOLL BRI.....						2	1.C FE.....	3,000,000	100.344	3,010,320	3,000,000	3,000,000	0	0	0	0	3.126	3.126	AO.....	2,605	0	12/09/2021.	04/01/2055.
	102291 AA 9	BOWDOIN COLLEGE.....						1.C FE.....	9,378,685	133.970	12,727,150	9,500,000	9,379,753	0	80	0	0	4.693	4.754	JJ.....	222,918	445,835	10/14/2015.	07/01/2112.	
	102291 AS 0	BOWDOIN COLLEGE.....						1.C FE.....	7,000,000	98.772	6,914,040	7,000,000	7,000,000	0	0	0	0	2.930	2.930	JJ.....	21,649	0	11/16/2021.	07/01/2051.	
	13034A P7 9	CALIFORNIA ST INFRASTRUCTURE &.....						1.F FE.....	1,000,000	106.425	1,064,250	1,000,000	1,000,000	0	0	0	0	3.310	3.310	JJ.....	16,550	10,114	03/05/2021.	07/01/2041.	
	13034A P8 7	CALIFORNIA ST INFRASTRUCTURE &.....						1.F FE.....	1,500,000	108.947	1,634,205	1,500,000	1,500,000	0	0	0	0	3.460	3.460	JJ.....	25,950	15,858	03/05/2021.	07/01/2051.	
	13077D FS 6	CALIFORNIA ST UNIV REVENUE.....						2	1.D FE.....	10,000,000	109.282	10,928,200	10,000,000	10,000,000	0	0	0	0	4.248	4.248	MN.....	70,800	424,800	07/13/2018.	11/01/2050.
	137288 HL 3	CANAVERAL FL PORT AUTH.....						2	1.G FE.....	2,967,684	107.022	3,248,118	3,035,000	2,973,823	0	1,299	0	0	4.654	4.795	JD.....	11,771	141,249	11/14/2016.	06/01/2046.
	155498 MR 6	CENTRL TX REGL MOBILITY AUTH R.....						2	1.G FE.....	2,500,000	100.513	2,512,825	2,500,000	2,500,000	0	0	0	0	3.267	3.267	JJ.....	20,419	0	10/07/2021.	01/01/2045.
	16753Q BH 9	CHICAGO IL HSG AUTH.....						1.D FE.....	1,938,920	118.851	2,377,020	2,000,000	1,946,916	0	3,426	0	0	4.361	4.620	JJ.....	43,610	87,220	10/10/2018.	01/01/2038.	
	167593 H7 0	CHICAGO IL O'HARE INTERNATIONAL.....						1.F FE.....	5,306,900	137.218	6,860,900	5,000,000	5,295,755	0	(4,302)	0	0	4.572	4.233	JJ.....	114,300	228,600	03/13/2019.	01/01/2054.	
	167727 SW 7	CHICAGO IL WSTWTR TRANSMISSION.....						1.G FE.....	2,147,986	142.360	2,441,474	1,715,000	2,062,896	0	(39,550)	0	0	6.900	4.817	JJ.....	59,168	118,335	11/10/2016.	01/01/2040.	
	16772P AQ 9	CHICAGO IL TRANSIT AUTH SALES.....						1.C FE.....	14,606,950	136.857	16,764,983	12,250,000	14,131,372	0	(253,306)	0	0	6.200	4.583	JD.....	63,292	759,500	06/27/2017.	12/01/2040.	
	167736 YU 5	CHICAGO IL WTR REVENUE.....						1.G FE.....	22,247,016	142.687	25,112,912	17,600,000	21,612,084	0	(127,740)	0	0	6.742	4.878	MN.....	197,765	1,186,592	11/16/2016.	11/01/2040.	
	20369E AA 0	COMMUNITY HOSPITALS OF I.....						1.F FE.....	12,813,866	108.239	13,367,517	12,350,000	12,530,866	0	(50,064)	0	0	4.237	3.765	MN.....	87,212	523,270	10/07/2015.	05/01/2025.	
	20775D MU 3	CONNECTICUT ST HLTH & EDUCNTL.....						2	1.D FE.....	2,000,000	101.526	2,030,520	2,000,000	2,000,000	0	0	0	0	2.872	2.872	JJ.....	25,369	0	07/16/2021.	07/01/2051.
	215003 CV 4	COOK CNTY IL SCH DIST #143 1/2.....						1.F FE.....	9,700,000	118.977	11,540,769	9,700,000	9,700,000	0	0	0	0	4.703	4.703	JD.....	38,016	456,191	10/12/2016.	12/01/2040.	
	215265 EF 2	COOK CNTY IL SCH DIST #160.....						1.F FE.....	5,512,997	130.565	6,423,798	4,920,000	5,447,712	0	(15,617)	0	0	5.250	4.445	JD.....	21,525	258,300	06/21/2017.	06/01/2042.	
	215309 JG 1	COOK CNTY IL SCH DIST #163 PAR.....						1.C FE.....	10,771,840	127.742	13,317,104	10,425,000	10,732,694	0	(8,875)	0	0	5.193	4.958	JD.....	24,061	541,370	02/14/2017.	12/15/2041.	
	215813 HU 3	COOK CNTY IL CMNTY HIGH SCH DI.....						1.D FE.....	3,000,000	131.417	3,942,510	3,000,000	3,000,000	0	0	0	0	5.019	5.019	JD.....	12,548	150,570	12/21/2016.	12/01/2041.	
	235241 WM 4	DALLAS TX AREA RAPID TRANSIT S.....						2	1.B FE.....	5,000,000	98.218	4,910,900	5,000,000	5,000,000	0	0	0	0	2.613	2.613	JD.....	10,888	0	11/10/2021.	12/01/2048.
	249015 F4 5	DENTON TX UTILITY SYS REVENUE.....						2	1.C FE.....	2,000,000	100.841	2,016,820	2,000,000	2,000,000	0	0	0	0	3.144	3.144	JD.....	5,240	12,227	08/27/2021.	12/01/2050.
	249182 PX 8	DENVER CITY & CNTY CO ARPT REV.....						2	1.E FE.....	1,006,250	102.588	1,025,880	1,000,000	1,005,661	0	(541)	0	0	2.767	2.695	MN.....	3,536	28,977	11/24/2020.	11/15/2035.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	For eig n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
249182	PY	6			2	1.E FE.....	1,002,160	101.927	1,019,270	1,000,000	1,001,947	0	(176)	0	0	2.867	2.842	MN.....	3,663	30,024	10/19/2020	11/15/2037
262808	EZ	7				1.C FE.....	3,500,000	129.456	4,530,960	3,500,000	3,500,000	0	0	0	0	4.663	4.663	JD.....	7,254	163,205	11/16/2016	12/15/2041
358885	AA	9				1.C FE.....	5,999,760	129.395	7,763,700	6,000,000	5,999,992	0	0	0	0	4.686	4.686	AO.....	70,290	281,160	10/28/2015	04/01/2045
438701	2C	7			2	1.C FE.....	1,000,000	99.816	998,160	1,000,000	1,000,000	0	0	0	0	2.624	2.624	JJ.....	13,120	13,266	12/16/2020	07/01/2045
442331	S6	2				1.D FE.....	9,547,178	126.521	9,963,529	7,875,000	9,130,937	0	(96,538)	0	0	6.290	4.333	MS.....	165,113	495,338	05/01/2017	03/01/2032
44244C	TQ	0			2	1.C FE.....	4,000,000	112.694	4,507,760	4,000,000	4,000,000	0	0	0	0	3.973	3.973	MN.....	20,306	158,920	08/08/2018	11/15/2031
45506D	6Q	3				1.D FE.....	1,020,000	110.839	1,130,558	1,020,000	1,020,000	0	0	0	0	3.630	3.630	MS.....	12,342	37,026	10/30/2019	03/01/2039
485429	Y9	9				1.E FE.....	6,000,000	109.907	6,594,420	6,000,000	6,000,000	0	0	0	0	3.941	3.941	AO.....	49,919	236,460	08/13/2015	04/15/2026
485429	Z7	2				1.E FE.....	7,296,385	130.371	9,569,231	7,340,000	7,301,304	0	867	0	0	4.927	4.965	AO.....	76,347	361,642	10/28/2015	04/15/2045
49126K	LM	1				1.F FE.....	11,855,915	133.440	15,612,480	11,700,000	11,848,861	0	(2,712)	0	0	5.079	4.991	FA.....	224,492	594,243	03/13/2019	08/15/2048
49151E	2Q	5				1.E FE.....	7,291,455	121.475	7,288,500	6,000,000	6,734,341	0	(234,573)	0	0	6.573	3.924	FA.....	164,325	394,380	04/17/2017	08/01/2029
495290	EE	4			2	1.B FE.....	5,000,000	99.217	4,960,850	5,000,000	5,000,000	0	0	0	0	2.841	2.841	JJ.....	55,636	0	07/28/2021	07/01/2047
533282	CD	9			2	1.F FE.....	4,000,000	101.251	4,050,040	4,000,000	4,000,000	0	0	0	0	3.384	3.384	MN.....	22,560	135,360	02/13/2020	11/01/2040
544445	VV	8			2	1.D FE.....	2,500,000	96.504	2,412,600	2,500,000	2,500,000	0	0	0	0	2.811	2.811	MN.....	16,593	0	09/22/2021	05/15/2051
54465A	FU	1				1.D FE.....	3,366,368	109.343	3,613,786	3,305,000	3,329,829	0	(6,355)	0	0	4.000	3.774	FA.....	55,083	132,200	08/20/2015	08/01/2025
54473E	NT	7				1.C FE.....	3,045,263	137.771	3,099,848	2,250,000	2,778,721	0	(132,041)	0	0	7.488	3.816	FA.....	70,200	168,480	04/11/2017	08/01/2033
54589S	EN	0			2	1.B FE.....	3,604,784	111.064	4,120,474	3,710,000	3,610,735	0	1,937	0	0	4.300	4.474	JD.....	13,294	159,530	10/04/2018	06/01/2048
546398	6Q	6			2	1.F FE.....	17,530,245	121.101	21,525,703	17,775,000	17,551,780	0	7,833	0	0	4.346	4.429	JD.....	64,375	772,502	04/24/2017	06/01/2051
546475	UA	0				1.D FE.....	500,000	99.201	496,005	500,000	500,000	0	0	0	0	2.530	2.530	MN.....	2,108	12,650	08/21/2020	05/01/2041
547804	AE	4				1.F FE.....	1,379,790	147.962	1,479,620	1,000,000	1,368,138	0	(10,096)	0	0	5.000	2.900	MS.....	16,667	50,000	11/03/2020	09/01/2046
574204	WG	4				1.B FE.....	2,994,390	101.846	3,055,380	3,000,000	2,999,729	0	579	0	0	4.350	4.370	JD.....	5,800	130,500	06/10/2010	06/15/2022
57586E	TR	2				1.E FE.....	4,808,446	109.887	4,686,681	4,265,000	4,437,241	0	(109,427)	0	0	5.761	3.968	AO.....	61,427	245,707	07/14/2015	10/01/2025
57586N	3B	5			2	1.C FE.....	1,525,000	102.810	1,567,853	1,525,000	1,525,000	0	0	0	0	4.621	4.621	JD.....	5,873	70,470	10/30/2018	12/01/2038
591745	8C	1			2	1.C FE.....	3,000,000	100.395	3,011,850	3,000,000	3,000,000	0	0	0	0	2.981	2.981	JJ.....	3,726	0	12/10/2021	07/01/2045
592098	Z4	2			2	1.C FE.....	2,500,000	101.009	2,525,225	2,500,000	2,500,000	0	0	0	0	2.942	2.942	JJ.....	15,732	0	10/07/2021	07/01/2043
59259Y	DC	0				1.G FE.....	3,430,875	140.171	3,504,275	2,500,000	3,240,864	0	(76,726)	0	0	6.687	4.005	MN.....	21,361	167,175	03/30/2016	11/15/2040
592643	BN	9				2.B FE.....	11,351,120	177.495	14,199,600	8,000,000	11,067,094	0	(106,586)	0	0	8.000	5.142	AO.....	160,000	640,000	06/12/2017	10/01/2047
59333P	3W	6			2	1.F FE.....	15,742,010	109.736	17,557,760	16,000,000	15,764,861	0	7,360	0	0	4.280	4.392	AO.....	171,200	684,800	10/01/2018	10/01/2041
61204K	NG	2				1.E FE.....	2,503,425	102.297	2,557,425	2,500,000	2,503,381	0	(44)	0	0	3.253	3.245	FA.....	34,789	0	07/14/2021	08/15/2051
61204M	DQ	7			2	1.F FE.....	1,000,000	105.862	1,058,620	1,000,000	1,000,000	0	0	0	0	3.384	3.384	JD.....	2,820	12,878	06/25/2021	06/01/2051
61685P	ED	6			2	1.C FE.....	7,311,375	103.441	7,758,075	7,500,000	7,320,725	0	3,482	0	0	4.000	4.147	MN.....	50,000	300,000	03/29/2019	05/01/2049
626207	YF	5				2.A FE.....	20,841,474	152.456	26,347,446	17,282,000	20,508,989	0	(221,079)	0	0	6.637	5.135	AO.....	286,752	1,147,006	04/25/2018	04/01/2057
645913	AA	2				2.A FE.....	29,066,350	125.856	31,464,000	25,000,000	27,227,680	0	(631,903)	0	0	7.425	5.473	FA.....	701,250	1,856,250	04/26/2016	02/15/2029
646136	XR	7				2.A FE.....	15,387,085	147.591	20,861,988	14,135,000	15,243,468	0	(32,083)	0	0	6.561	5.865	JD.....	41,218	927,397	06/15/2017	12/15/2040
646136	XS	5				2.A FE.....	1,192,426	117.135	1,306,055	1,115,000	1,159,088	0	(13,708)	0	0	5.754	4.831	JD.....	2,851	64,157	05/17/2017	12/15/2028
64763F	XC	8			2	1.F FE.....	7,000,000	111.515	7,806,050	7,000,000	7,000,000	0	0	0	0	4.550	4.550	JD.....	26,542	318,500	11/16/2016	12/01/2046
64966N	AC	1				1.F FE.....	12,144,780	147.188	13,246,920	9,000,000	11,766,500	0	(167,411)	0	0	6.320	4.160	JD.....	47,400	568,800	08/10/2016	06/01/2049
64990C	JW	2				2.A FE.....	6,888,130	111.739	7,821,730	7,000,000	6,914,997	0	12,966	0	0	4.224	4.362	JJ.....	147,840	295,680	11/15/2016	07/01/2038
650116	BU	9				1.F FE.....	1,627,477	101.467	1,679,279	1,655,000	1,635,856	0	1,872	0	0	3.673	3.834	JJ.....	30,394	60,788	03/23/2017	07/01/2030

E10.3

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description			Code	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B/A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
650404	AA	4	NEWARK NJ REDEV AREA.....				2.A FE.....	5,000,000	116.450	5,822,500	5,000,000	5,000,000	0	0	0	0	4.490	4.490	JD	18,708	224,500	01/25/2018	12/01/2047
657382	AQ	0	NORTH AUGUSTA SC PUBLIC FACS C.....			2	1.F FE.....	1,537,988	111.604	1,640,579	1,470,000	1,511,986	0	(6,206)	0	0	4.887	4.327	MN	11,973	71,839	06/21/2017	11/01/2040
65819W	AK	9	NORTH CAROLINA ST ESTRN MUNI P.....				1.G FE.....	3,027,750	108.736	3,262,080	3,000,000	3,011,007	0	(2,878)	0	0	4.058	3.945	JJ	60,870	121,740	07/16/2015	07/01/2025
67232T	AU	9	OAKLAND CA REDEV SUCCESSOR AGY.....				1.C FE.....	1,000,000	105.020	1,050,200	1,000,000	1,000,000	0	0	0	0	3.962	3.962	MS	13,207	39,620	08/12/2015	09/01/2023
67232T	AV	7	OAKLAND CA REDEV SUCCESSOR AGY.....				1.C FE.....	1,000,000	107.775	1,077,750	1,000,000	1,000,000	0	0	0	0	4.162	4.162	MS	13,873	41,620	08/12/2015	09/01/2024
67232T	AW	5	OAKLAND CA REDEV SUCCESSOR AGY.....				1.C FE.....	660,000	110.388	728,561	660,000	660,000	0	0	0	0	4.312	4.312	MS	9,486	28,459	08/12/2015	09/01/2025
67760H	NB	3	OHIO ST TURNPIKE COMMISSION.....			2	1.E FE.....	2,509,998	101.987	2,457,887	2,410,000	2,500,780	0	(9,218)	0	0	3.216	2.696	FA	29,280	77,506	01/22/2021	02/15/2048
677632	PA	3	OHIO ST UNIV.....				1.C FE.....	19,263,610	151.656	26,409,376	17,414,000	19,262,595	0	(1,449)	0	0	4.800	4.320	JD	69,656	755,136	08/03/2021	06/01/2111
677704	A6	5	OHIO UNIV GEN RECPTS ATHENS.....				1.E FE.....	16,316,400	155.987	23,398,050	15,000,000	16,313,920	0	(589)	0	0	5.590	5.136	JD	69,875	838,500	10/28/2015	12/01/2114
686514	AG	5	ORLANDO HEALTH OBL GRP.....			2	1.F FE.....	1,189,480	124.433	1,244,330	1,000,000	1,186,724	0	(2,756)	0	0	4.461	3.404	AO	11,153	22,305	04/28/2021	10/01/2049
69848A	AA	6	PANHANDLE TX ECON DEV CORP LEA.....				1.E FE.....	11,334,596	109.033	12,358,450	11,334,596	11,334,596	0	0	0	0	3.985	3.985	JJ	208,276	451,684	08/11/2016	07/15/2048
717883	TS	1	PHILADELPHIA PA SCH DIST.....				1.E FE.....	6,176,049	128.933	7,723,087	5,990,000	6,156,136	0	(4,598)	0	0	5.060	4.846	MS	101,031	303,094	03/20/2017	09/01/2042
717883	TZ	5	PHILADELPHIA PA SCH DIST.....				1.E FE.....	24,372,790	145.874	29,094,569	19,945,000	23,826,586	0	(124,510)	0	0	6.765	5.120	JD	112,440	1,349,279	03/15/2017	06/01/2040
73209G	AZ	3	POMONA CA REVENUE.....			2	1.D FE.....	4,360,000	106.054	4,623,954	4,360,000	4,360,000	0	0	0	0	4.050	4.050	MN	29,430	176,580	04/21/2017	05/01/2047
73358W	XQ	2	PORT AUTH N Y & N J.....				1.E FE.....	32,123,739	137.461	41,169,570	29,950,000	31,957,879	0	(94,981)	0	0	4.810	4.404	AO	304,126	1,440,595	07/15/2016	10/15/2065
736688	LX	8	PORTLAND OR CMNTY CLG DIST.....			2	1.B FE.....	11,000,000	115.013	12,651,430	11,000,000	11,000,000	0	0	0	0	4.637	4.637	JD	42,506	510,070	11/07/2018	06/01/2038
74442P	DJ	1	PUBLIC FIN AUTH WI REVENUE.....				2.B FE.....	7,000,000	103.900	7,273,000	7,000,000	7,000,000	0	0	0	0	5.075	5.075	AO	88,813	355,250	04/26/2017	10/01/2032
74442P	DK	8	PUBLIC FIN AUTH WI REVENUE.....				2.B FE.....	23,000,000	109.048	25,081,040	23,000,000	23,000,000	0	0	0	0	5.739	5.739	AO	329,993	1,319,970	04/26/2017	10/01/2037
757696	AN	9	REDONDO BEACH CA CMNTY FING AU.....			2	1.C FE.....	7,468,116	109.318	8,248,043	7,545,000	7,472,801	0	1,365	0	0	4.250	4.310	MN	53,444	320,663	03/19/2019	05/01/2049
757696	BD	0	REDONDO BEACH CA CMNTY FING AU.....			2	1.C FE.....	4,285,000	99.074	4,245,321	4,285,000	4,285,000	0	0	0	0	2.998	2.998	MN	21,411	37,826	07/02/2021	05/01/2041
786744	JG	8	SAGINAW MI HOSP FIN AUTH.....			2	1.E FE.....	2,150,000	102.084	2,194,806	2,150,000	2,150,000	0	0	0	0	3.255	3.255	JJ	34,991	69,983	02/28/2020	07/01/2040
786744	JH	6	SAGINAW MI HOSP FIN AUTH.....			2	1.E FE.....	3,500,000	100.164	3,505,740	3,500,000	3,500,000	0	0	0	0	3.385	3.385	JJ	59,238	118,475	02/28/2020	07/01/2050
79467B	BN	4	SALES TAX SECURITIZATION CORP.....				1.D FE.....	4,110,816	112.442	5,065,512	4,505,000	4,132,306	0	7,595	0	0	3.820	4.354	JJ	86,046	172,091	04/08/2019	01/01/2048
796246	AG	1	SAN ANTONIO TX CUSTOMER FAC CH.....			2	2.A FE.....	2,000,000	107.221	2,144,420	2,000,000	2,000,000	0	0	0	0	4.503	4.503	JJ	45,030	90,060	07/15/2015	07/01/2026
79739G	PL	4	SAN DIEGO CNTY CA REGL ARPT AU.....			2	1.F FE.....	5,000,000	100.927	5,046,350	5,000,000	5,000,000	0	0	0	0	3.103	3.103	JJ	9,912	0	11/18/2021	07/01/2043
79772E	CT	4	SAN FRANCISCO CITY & CNTY CA C.....			2	1.B FE.....	22,250,000	110.058	24,487,905	22,250,000	22,250,000	0	0	0	0	4.371	4.371	MS	324,183	972,548	02/08/2019	09/01/2049
835574	CB	8	Sonoma Cnty Ca Pension.....				1.C FE.....	6,277,262	120.003	6,444,161	5,370,000	5,838,823	0	(159,061)	0	0	6.000	4.002	JD	26,850	322,200	07/15/2015	12/01/2029
837227	BJ	9	SOUTH CENTRAL CT REGL WTR AUTH.....			2	1.D FE.....	2,309,314	101.650	2,271,878	2,235,000	2,301,906	0	(6,755)	0	0	3.262	2.866	FA	30,377	72,906	11/20/2020	08/01/2044
83759Y	AC	8	S DAVIS UT SWR DIST RESOURCE R.....			2	2.B FE.....	6,878,564	101.712	6,916,416	6,800,000	6,845,664	0	(7,910)	0	0	5.625	5.467	JD	31,875	382,500	05/23/2017	12/01/2037
85732P	BZ	2	STATE PUBLIC SCH BLDG AUTH PA.....				1.F FE.....	21,155,917	115.233	22,460,064	19,491,000	20,390,491	0	(145,090)	0	0	5.000	4.073	MS	286,951	974,550	06/16/2016	09/15/2027
85732T	JR	4	STATE PUBLIC SCH BLDG AUTH PA.....				1.E FE.....	7,509,414	121.324	8,201,502	6,760,000	7,265,475	0	(54,234)	0	0	5.485	4.333	MS	109,176	370,786	01/31/2017	09/15/2029
889184	AA	5	TOLEDO HOSPITAL/THE.....			2	2.C FE.....	20,697,360	104.982	20,996,400	20,000,000	20,618,706	0	(14,212)	0	0	4.982	4.761	MN	127,318	996,400	10/22/2015	11/15/2045
89546R	TG	9	TRI-CNTY OR MET TRANSPRTN DIST.....			2	1.A FE.....	3,000,000	101.943	3,058,290	3,000,000	3,000,000	0	0	0	0	2.942	2.942	MS	15,691	0	10/06/2021	09/01/2048
91412G	DZ	5	UNIV OF CALIFORNIA CA REVENUES.....				1.D FE.....	2,840,959	141.643	3,094,900	2,185,000	2,721,466	0	(64,860)	0	0	5.946	3.824	MN	16,601	129,920	11/08/2016	05/15/2045
91412G	HA	6	UNIV OF CALIFORNIA CA REVENUES.....				1.C FE.....	4,929,450	147.505	7,375,250	5,000,000	4,929,831	0	41	0	0	4.858	4.928	MN	31,037	242,900	12/02/2015	05/15/2112
91412H	BU	6	UNIV OF CALIFORNIA CA REVENUES.....			2	1.C FE.....	2,000,000	110.744	2,214,880	2,000,000	2,000,000	0	0	0	0	4.428	4.428	MN	11,316	88,560	05/23/2018	05/15/2048
915217	XA	6	UNIV OF VIRGINIA VA UNIV REVEN.....			2	1.A FE.....	923,641	109.097	992,783	910,000	923,640	0	(1)	0	0	3.227	3.177	MS	9,789	14,683	08/11/2021	09/01/2119
91756T	AV	3	UTAH ST MUNI PWR AGY PWR SPL.....			2	1.E FE.....	5,000,000	106.695	5,334,750	5,000,000	5,000,000	0	0	0	0	3.806	3.806	JJ	95,150	190,300	10/07/2016	07/01/2036
924397	DE	9	VERNON CA ELEC SYS REVENUE.....				1.F FE.....	6,204,322	109.694	6,570,671	5,990,000	6,078,311	0	(22,384)	0	0	4.650	4.203	FA	116,056	278,535	09/15/2015	08/01/2025
92778W	HZ	2	VIRGINIA ST CLG BLDG AUTH EDUC.....			2	1.B FE.....	9,950,600	110.824	11,082,400	10,000,000	9,952,630	0	902	0	0	4.500	4.531	MS	150,000	450,000	11/06/2018	09/01/2048

E10.4

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates		
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22	
CUSIP Identification	Description			Code	For eig n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
928172	WG	6	VIRGINIA ST PUBLIC BLDG AUTH P.....				1.B FE.....	4,418,936	125.052	4,564,398	3,650,000	4,106,851	0	(89,249)	0	0	5.900	3.868	FA	89,729	215,350	09/16/2015	08/01/2030	
941247	2E	7	WATERBURY CT.....				1.C FE.....	15,511,694	133.850	17,862,283	13,345,000	15,175,818	0	(62,382)	0	0	7.089	5.805	JD	78,836	946,027	09/28/2015	12/01/2038	
977100	EL	6	WISCONSIN ST GEN FUND ANNUAL A.....				1.C FE.....	21,000,000	110.712	23,249,520	21,000,000	21,000,000	0	0	0	0	3.954	3.954	MN	138,390	830,340	01/12/2017	05/01/2036	
2599999	U.S. Special Revenue & Assessment Obligations - Issuer Obligations.....								797,400,261	XXX	908,822,316	744,546,596	785,190,110	0	(4,241,821)	0	0	XXX	XXX	XXX	8,093,015	36,191,693	XXX	XXX

U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Residential Mortgage-Backed Securities

3128M8	2R	4	FREDDIE MAC G06784.....	M.....			1.A.....	11,788,479	107.624	12,385,583	11,508,198	11,773,258	0	(2,909)	0	0	3.500	2.292	MON	33,566	405,355	12/29/2011	10/01/2041
3128M8	FH	2	FREDDIE MAC G06168.....	CF.....			1.A.....	2,864,215	108.067	3,174,129	2,937,186	2,869,042	0	932	0	0	3.500	4.508	MON	8,567	102,802	12/06/2010	11/01/2040
3128M9	CN	0	FREDDIE MAC G06977.....	CF.....			1.A.....	5,635,313	105.694	5,833,145	5,518,899	5,626,886	0	(2,075)	0	0	3.000	2.240	MON	13,797	165,567	06/05/2012	04/01/2042
3128MJ	MB	3	Federal Home Loan Mtg Corp G08353.....	CF.....			1.A.....	2,008,127	110.720	2,225,832	2,010,326	2,008,001	0	(33)	0	0	4.500	4.519	MON	7,539	90,465	08/03/2009	07/01/2039
3128MJ	Q9	4	Federal Home Loan Mtg Corp G08479.....	CF.....			1.A.....	1,362,175	107.972	1,429,231	1,323,705	1,359,601	0	(433)	0	0	3.500	2.298	MON	3,861	46,330	04/03/2012	03/01/2042
3128MJ	VM	9	Federal Home Loan Mtg Corp G08619.....	CF.....			1.A.....	1,216,438	105.178	1,249,934	1,188,399	1,215,029	0	(52)	0	0	3.000	2.057	MON	2,971	35,652	01/23/2015	12/01/2044
3128S2	SH	5	FREDDIE MAC T61420.....	CF.....			1.A.....	4,767,241	102.689	4,765,135	4,640,356	4,761,337	0	(503)	0	0	3.000	1.519	MON	11,601	139,211	12/17/2012	11/01/2042
31292H	X3	3	Federal Home Ln Mtg Corp C01598.....	CF.....			1.A.....	585,412	111.534	631,473	566,171	581,022	0	(449)	0	0	5.000	4.063	MON	2,359	28,309	01/12/2009	08/01/2033
31292S	A3	4	FREDDIE MAC C09026.....	CF.....			1.A.....	1,600,986	103.182	1,667,563	1,616,137	1,602,078	0	327	0	0	2.500	2.731	MON	3,367	40,403	02/12/2013	01/01/2043
312933	NC	4	FREDDIE MAC A86687.....	CF.....			1.A.....	3,262,256	110.536	3,666,697	3,317,197	3,265,572	0	(473)	0	0	4.500	5.197	MON	12,439	149,274	06/19/2009	06/01/2039
312939	3G	4	FREDDIE MAC A91699.....	CF.....			1.A.....	3,280,503	112.780	3,574,639	3,169,568	3,273,641	0	305	0	0	5.000	3.147	MON	13,207	158,479	04/14/2010	04/01/2040
312942	FT	7	FREDDIE MAC A93778.....	CF.....			1.A.....	5,671,148	109.601	6,030,937	5,502,630	5,660,349	0	(1,480)	0	0	4.000	2.576	MON	18,342	220,105	09/15/2010	09/01/2040
312945	2S	6	FREDDIE MAC A97085.....	CF.....			1.A.....	285,771	108.558	306,966	282,767	284,718	0	(791)	0	0	4.500	4.437	MON	1,060	12,725	04/08/2011	02/01/2041
312946	P5	9	FREDDIE MAC A97644.....	CF.....			1.A.....	3,447,851	109.920	3,652,894	3,323,229	3,436,547	0	(4,019)	0	0	4.000	2.864	MON	11,077	132,929	09/01/2011	03/01/2041
31296R	PL	6	Federal Home Ln Mtg Corp A16727.....	CF.....			1.A.....	364,261	112.214	395,556	352,501	363,015	0	3,837	0	0	5.000	2.882	MON	1,469	17,625	01/12/2009	12/01/2033
3132GS	EU	9	FREDDIE MAC Q07047.....	CF.....			1.A.....	7,438,082	105.619	7,856,028	7,438,082	7,438,082	0	0	0	0	3.000	3.004	MON	18,595	223,142	03/30/2012	03/01/2042
3132GS	TW	9	FREDDIE MAC Q07465.....	CF.....			1.A.....	5,787,553	107.972	6,054,072	5,607,076	5,775,594	0	(1,945)	0	0	3.500	2.173	MON	16,354	196,248	04/06/2012	04/01/2042
3132HP	Z7	2	Federal Home Ln Mtg Corp Q13466.....	CF.....			1.A.....	11,148,026	105.717	11,287,982	10,677,547	11,117,528	0	(6,811)	0	0	3.000	1.417	MON	26,694	320,326	01/03/2013	11/01/2042
3132J6	GQ	1	Federal Home Loan Mtg Corp Q15206.....	CF.....			1.A.....	7,138,415	103.141	7,536,924	7,307,399	7,151,875	0	5,758	0	0	2.500	3.074	MON	15,224	182,685	03/11/2013	01/01/2043
31368H	NW	9	Federal Natl Mtg Assn 190405.....	CF.....			1.A.....	2,182,754	109.452	2,417,014	2,208,287	2,183,733	0	239	0	0	4.000	4.430	MON	7,361	88,332	03/24/2011	10/01/2040
3136A1	SB	2	Federal Natl Mtg Assn REMIC Ser 2011-9.....	CF.....			1.A.....	14,561,125	109.115	16,242,391	14,885,572	14,753,413	0	9,265	0	0	4.000	4.395	MON	49,619	595,423	10/26/2011	10/25/2041
3136A7	AL	6	Federal Natl Mtg Assn REMIC Ser 2012-6.....	CF.....			1.A.....	10,134,375	106.478	10,647,800	10,000,000	10,043,035	0	18,064	0	0	3.000	2.880	MON	25,000	300,000	05/03/2013	07/25/2032
3136A8	5W	6	Federal Natl Mtg Assn REMIC Ser 2012-1.....	CF.....			1.A.....	9,064,225	106.246	9,718,450	9,147,121	9,099,598	0	(4,172)	0	0	3.000	3.081	MON	22,868	274,414	05/15/2013	10/25/2032
3136A8	BQ	2	Federal Natl Mtg Assn REMIC Ser 2012-9.....	C.....			1.A.....	2,110,818	105.791	2,247,100	2,124,094	2,115,913	0	(670)	0	0	3.000	3.057	MON	5,310	63,723	05/15/2013	09/25/2032
3136A8	SM	3	Federal Natl Mtg Assn SERIES 2012102 CLA.....	CF.....			1.A.....	3,240,541	104.117	3,305,092	3,174,402	3,243,923	0	1,537	0	0	3.000	1.981	MON	7,936	93,702	12/01/2021	09/25/2042
3136AD	XX	2	Federal Natl Mtg Assn REMIC Ser 2013-2.....	CF.....			1.A.....	20,668,306	106.294	21,525,212	20,250,637	20,407,959	0	39,236	0	0	3.000	2.822	MON	50,627	607,519	05/02/2013	04/25/2033
3136AD	Z8	5	Federal Natl Mtg Assn.....	CF.....			1.A.....	8,448,438	104.174	10,417,400	10,000,000	9,130,644	0	446,605	0	0	2.500	3.905	MON	20,833	250,000	06/09/2014	05/25/2043
3136AE	TQ	0	Federal Natl Mtg Assn SERIES 201354 CLAS.....	CF.....			1.A.....	687,552	104.348	719,696	689,708	687,689	0	22	0	0	3.000	3.055	MON	1,724	20,691	03/20/2015	06/25/2033
3136AE	U2	1	Federal Natl Mtg Assn REMIC Ser 2013-6.....	C.....			1.A.....	23,892,699	105.379	26,626,093	25,266,982	24,616,501	0	(8,895)	0	0	3.000	3.497	MON	63,167	758,010	06/21/2013	06/25/2033
3136AF	3L	6	Federal Natl Mtg Assn REMIC Ser 2013-8.....	CF.....			1.A.....	22,622,757	103.515	26,019,941	25,136,396	24,381,120	0	278,909	0	0	3.000	4.170	MON	62,841	754,092	08/01/2013	08/25/2033
3136AF	V7	6	Federal Natl Mtg Assn REMIC Ser 2013-8.....	CF.....			1.A.....	7,502,009	103.109	8,645,752	8,385,061	8,109,950	0	84,865	0	0	3.000	4.223	MON	20,963	251,552	08/01/2013	08/25/2033
3136AJ	KW	5	Fannie Mae SERIES 201413 CLASS CB.....	CF.....			1.A.....	21,020,647	103.410	24,510,164	23,701,928	22,746,859	0	956,984	0	0	2.500	3.784	MON	49,379	592,548	06/10/2014	03/25/2034
3136AJ	RR	9	Federal Natl Mtg Assn REMIC Ser 2014-14.....	C.....			1.A.....	10,970,314	106.617	12,755,938	11,964,263	11,345,944	0	(111,742)	0	0	3.000	4.042	MON	29,911	353,163	12/01/2021	04/25/2034
3136AJ	VP	8	Fannie Mae SERIES 201418 CLASS BC.....	CF.....			1.A.....	13,482,407	104.666	15,194,074	14,516,724	14,164,169	0	369,757	0	0	3.000	3.818	MON	36,292	435,502	04/14/2014	04/25/2034
3136AK	AQ	6	FNR 2014-33.....	CF.....			1.A.....	3,703,868	106.667	4,309,173	4,039,837	3,844,604	0	53,250	0	0	3.000	3.729	MON	10,100	121,195	06/05/2014	06/25/2034

E10.5

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	For eig n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3136AM	XV	6	CF..		4	1.A	10,268,630	105.864	10,954,364	10,347,582	10,303,868	0	15,513	0	0	3.000	3.086	MON..	25,869	310,428	05/12/2015.	03/25/2035.
3136AM	Z3	6	CF..		4	1.A	7,056,986	105.378	7,487,107	7,105,000	7,078,164	0	9,743	0	0	3.000	3.075	MON..	17,763	213,150	05/05/2015.	04/25/2035.
3136AV	ZS	1			4	1.A	4,977,493	103.203	5,260,633	5,097,364	5,036,199	0	58,923	0	0	3.000	3.600	MON..	12,743	151,500	09/01/2021.	03/25/2047.
3136B0	ZB	5	C....		4	1.A	12,413,322	106.246	13,341,362	12,557,049	12,463,946	0	(4,195)	0	0	3.500	3.701	MON..	36,625	431,277	12/01/2021.	02/25/2048.
3136B5	QC	2			4	1.A	2,750,009	104.044	2,877,857	2,766,000	2,753,830	0	(726)	0	0	3.000	3.090	MON..	6,915	82,980	09/16/2019.	08/25/2049.
3136B5	YJ	8	C....		4	1.A	5,016,952	102.442	5,115,555	4,993,611	5,000,207	0	(2,973)	0	0	3.000	2.858	MON..	12,484	147,402	12/01/2021.	08/25/2049.
3137A2	UN	9	CF..		4	1.A	15,391,174	106.356	17,265,062	16,233,276	16,012,563	0	(2,638)	0	0	4.000	4.631	MON..	54,111	649,331	12/07/2010.	11/15/2040.
3137A5	DU	5	C....		4	1.A	2,063,015	101.544	2,104,404	2,072,406	2,068,607	0	243	0	0	4.000	4.077	MON..	6,908	82,896	06/29/2011.	11/15/2040.
3137A8	EJ	3	CF..		4	1.A	5,138,723	110.503	5,350,712	4,842,142	4,886,611	0	(76,871)	0	0	4.500	3.727	MON..	18,158	217,896	03/08/2012.	03/15/2041.
3137A8	Z3	5	CF..		4	1.A	10,938,247	106.490	12,661,020	11,889,399	11,597,334	0	13,910	0	0	3.500	4.629	MON..	34,677	416,129	06/24/2011.	04/15/2031.
3137A9	B7	0	CF..		4	1.A	9,773,624	105.527	11,195,454	10,609,090	10,329,140	0	7,053	0	0	3.500	4.571	MON..	30,943	371,318	06/23/2011.	04/15/2031.
3137AK	CT	6			4	1.A	2,246,819	102.780	2,377,638	2,313,327	2,298,873	0	(2,601)	0	0	3.500	3.873	MON..	6,747	80,967	02/22/2012.	01/15/2042.
3137AM	M6	1			4	1.A	5,078,732	105.513	5,328,748	5,050,324	5,051,723	0	257	0	0	4.000	3.915	MON..	16,834	202,013	11/05/2013.	02/15/2042.
3137AU	HF	9	CF..		4	1.A	9,787,500	105.477	10,547,700	10,000,000	9,898,537	0	(14,263)	0	0	3.000	3.197	MON..	25,000	300,000	05/23/2013.	09/15/2032.
3137AU	M5	5	CF..		4	1.A	9,796,875	105.620	10,562,000	10,000,000	9,904,597	0	(1,345)	0	0	3.000	3.191	MON..	25,000	300,000	05/23/2013.	09/15/2032.
3137AY	BZ	3	CF..		4	1.A	22,080,507	104.596	22,729,524	21,730,777	21,866,086	0	(29,485)	0	0	3.000	2.867	MON..	54,327	651,923	05/02/2013.	08/15/2032.
3137B1	5Q	1	CF..		4	1.A	21,750,675	106.223	23,205,744	21,846,252	21,795,020	0	(2,177)	0	0	3.000	3.050	MON..	54,616	655,388	05/15/2013.	03/15/2033.
3137B1	A9	3	CF..		4	1.A	9,959,375	106.287	10,628,700	10,000,000	9,977,972	0	(961)	0	0	3.000	3.047	MON..	25,000	300,000	05/15/2013.	03/15/2033.
3137B2	FH	8			4	1.A	1,080,603	105.512	1,143,740	1,083,990	1,080,997	0	53	0	0	3.000	3.079	MON..	2,710	32,520	03/20/2015.	05/15/2033.
3137B9	5K	7			4	1.A	1,855,323	108.671	2,059,315	1,895,000	1,875,495	0	13,337	0	0	3.500	3.728	MON..	2,948	66,325	06/05/2014.	03/15/2034.
3137BA	R6	1	CF..		4	1.A	6,284,014	101.537	5,931,993	5,842,198	5,951,383	0	(94,989)	0	0	4.250	3.344	MON..	20,691	248,293	06/06/2014.	05/15/2034.
3137BA	UM	2	CF..		4	1.A	7,457,500	105.519	8,441,520	8,000,000	7,749,223	0	(70,013)	0	0	3.000	3.692	MON..	20,000	240,000	06/05/2014.	05/15/2034.
3137BB	HG	8	C....		4	1.A	9,158,785	108.194	9,316,768	8,611,169	8,753,730	0	(259,517)	0	0	4.000	3.193	MON..	28,704	344,855	11/12/2014.	06/15/2044.
3137BH	UW	5			4	1.A	1,957,578	105.408	2,108,160	2,000,000	1,984,051	0	23,653	0	0	3.000	3.270	MON..	2,667	60,000	05/12/2015.	04/15/2035.
3137F5	ZZ	1			4	1.A	4,758,084	106.930	5,085,018	4,755,465	4,752,050	0	(2,016)	0	0	4.000	3.987	MON..	15,852	187,351	10/01/2021.	05/15/2048.
3137FH	CC	5			4	1.A	8,187,674	105.014	8,574,276	8,164,888	8,164,809	0	(5,449)	0	0	4.000	3.919	MON..	27,216	324,081	07/01/2021.	09/15/2048.
3137FH	HP	1	C....		4	1.A	7,514,830	103.484	7,696,099	7,436,994	7,490,544	0	5,804	0	0	3.500	2.945	MON..	21,691	260,106	02/01/2021.	05/15/2048.
3137FH	UC	5			4	1.A	15,387,240	107.458	15,762,233	14,668,274	15,056,340	0	(47,701)	0	0	4.500	3.445	MON..	55,006	644,261	12/01/2021.	09/15/2048.
3137FJ	AX	7			4	1.A	9,527,352	108.118	10,008,863	9,257,352	9,413,695	0	(5,498)	0	0	4.500	3.908	MON..	34,715	406,602	12/01/2021.	09/15/2048.
3137FK	2F	2	C....		4	1.A	17,030,905	107.045	17,945,101	16,764,072	16,889,962	0	(28,061)	0	0	4.500	4.125	MON..	62,865	736,313	12/01/2021.	12/15/2048.
3137FK	C7	9	CF..		4	1.A	4,724,852	105.220	4,716,154	4,482,184	4,573,933	0	(41,829)	0	0	4.000	2.410	MON..	14,941	179,288	06/06/2019.	12/15/2048.
3137FK	SD	9			4	1.A	13,038,877	106.841	13,150,931	12,308,881	12,598,976	0	(166,006)	0	0	4.500	2.813	MON..	46,158	547,745	08/01/2021.	01/15/2049.
31385X	NR	4			4	1.A	370,066	113.016	404,213	357,660	367,203	0	(260)	0	0	5.500	4.521	MON..	1,639	19,671	01/06/2009.	10/01/2033.
3138A4	4Z	5	CF..		4	1.A	3,510,874	109.863	3,894,269	3,544,659	3,512,468	0	730	0	0	4.000	4.279	MON..	11,816	141,786	03/22/2011.	02/01/2041.
3138AX	CF	6	CF..		4	1.A	3,077,516	106.853	3,256,867	3,047,988	3,075,242	0	(427)	0	0	3.500	3.028	MON..	8,890	106,680	10/27/2011.	11/01/2041.
3138EK	RA	5	CF..		4	1.A	3,745,644	106.049	4,032,069	3,802,082	3,748,472	0	(619)	0	0	3.000	3.467	MON..	9,505	114,062	05/07/2014.	01/01/2043.
3138EN	2P	3	CF..		4	1.A	3,444,812	106.561	3,601,056	3,379,338	3,439,045	0	(1,096)	0	0	3.000	2.598	MON..	8,448	101,380	02/18/2015.	11/01/2044.
3138L6	5P	9	CF..		4	1.A	7,946,682	114.048	8,151,125	7,147,100	7,782,538	0	(25,386)	0	0	4.130	3.252	MON..	24,598	295,176	04/29/2015.	07/01/2044.
3138L6	LM	8			4	1.A	2,729,730	114.342	2,966,088	2,594,049	2,717,043	0	(5,012)	0	0	3.990	3.522	MON..	8,625	103,503	06/13/2019.	06/01/2044.

E10.6

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description			Code	For eig n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3138L7	W2	8	Fannie Mae.....	CF..		4	1.A	8,853,391	113.755	9,248,891	8,130,535	8,673,369	0	(28,165)	0	0	4.090	3.283	MON..	28,635	337,158	05/12/2015.	11/01/2039.
3138L8	VF	8	FNMA.....	CF..		4	1.A	18,559,565	110.747	20,275,375	18,307,832	18,488,911	0	(8,522)	0	0	3.670	3.573	MON..	57,858	681,230	09/07/2018.	01/01/2045.
3138LK	UP	0	Fannie Mae AN6889.....	CF..		4	1.A	8,013,088	113.154	9,428,813	8,332,726	8,046,560	0	9,192	0	0	3.390	3.724	MON..	24,325	286,403	04/05/2018.	12/01/2045.
3138LN	4G	3	Fannie Mae AN9822.....	CF..		4	1.A	6,545,688	116.579	7,014,398	6,016,862	6,478,773	0	(26,921)	0	0	3.980	3.021	MON..	20,621	242,797	06/28/2019.	07/01/2038.
3138MO	BE	9	Fannie Mae AO8136.....	CF..		4	1.A	17,720,248	105.652	18,251,256	17,274,880	17,686,278	0	(15,030)	0	0	3.000	2.228	MON..	43,187	518,246	08/16/2012.	08/01/2042.
3138NY	GE	9	Fannie Mae AR1996.....	CF..		4	1.A	4,232,409	106.264	4,603,101	4,331,760	4,241,318	0	2,031	0	0	3.000	3.430	MON..	10,829	129,953	05/07/2014.	02/01/2043.
3138W1	F4	4	Fannie Mae AR3786.....	CF..		4	1.A	1,183,451	106.036	1,279,678	1,206,834	1,185,259	0	584	0	0	3.000	3.401	MON..	3,017	36,205	05/13/2014.	02/01/2043.
3138W9	G8	7	Fannie Mae AS0222.....	CF..		4	1.A	5,953,557	110.020	6,268,979	5,698,036	5,937,545	0	938	0	0	4.000	2.424	MON..	18,993	227,921	08/07/2013.	08/01/2043.
3138WT	UM	6	Fannie Mae AT5987.....	M.....		4	1.A	18,083,097	105.589	19,775,075	18,728,347	18,106,930	0	6,160	0	0	3.000	4.395	MON..	46,821	564,220	11/21/2013.	04/01/2044.
3138Y1	6W	0	Fannie mae pool.....	M.....		4	1.A	533,848	109.684	536,813	489,418	531,763	0	906	0	0	4.500	0.793	MON..	1,835	22,024	04/28/2015.	10/01/2044.
31392G	DB	8	Federal Natl Mtg Assn REMIC Ser 2002-8.....	CF..		4	1.A	291,105	113.494	322,427	284,092	285,997	0	(2,454)	0	0	6.000	5.836	MON..	1,420	17,045	09/27/2005.	12/25/2032.
31394C	GA	4	Federal Natl Mtg Assn REMIC Ser 2005-1.....	CF..		4	1.A	12,715,530	111.018	13,772,221	12,405,395	12,496,940	0	(5,772)	0	0	5.000	4.678	MON..	51,689	620,270	03/16/2010.	02/25/2035.
31394D	QA	1	Federal Natl Mtg Assn REMIC Ser 2005-4.....	CF..		4	1.A	9,587,440	111.427	10,422,436	9,353,600	9,429,634	0	(510)	0	0	5.000	4.669	MON..	38,973	467,680	03/15/2010.	05/25/2035.
31395N	Y2	7	Federal Natl Mtg Assn REMIC Ser 2006-5.....	CF..		4	1.A	643,309	116.941	731,713	625,711	633,351	0	(4,598)	0	0	6.500	6.315	MON..	3,389	40,671	11/02/2006.	07/25/2036.
31396C	7M	6	Federal Home Ln Mtg Corp SERIES 3057 CLA.....	CF..		4	1.A	242,582	104.469	255,741	244,801	243,949	0	90	0	0	4.500	4.692	MON..	918	11,016	08/03/2009.	10/15/2025.
31396K	KS	0	Federal Natl Mtg Assn REMIC Ser 2006-7.....	CF..		4	1.A	320,975	117.144	368,450	314,528	314,914	0	(5,616)	0	0	6.500	6.393	MON..	1,704	20,444	05/16/2007.	08/25/2036.
31396K	ZX	3	Federal Natl Mtg Assn REMIC Ser 2006-82.....	C.....		4	1.A	480,656	116.797	550,384	471,232	474,567	0	1,926	0	0	6.500	6.279	MON..	2,553	30,630	08/17/2006.	09/25/2036.
31396P	K7	5	Federal Natl Mtg Assn REMIC Ser 2007-1.....	C.....		4	1.A	333,069	116.758	390,348	334,323	332,964	0	8	0	0	6.500	6.577	MON..	1,811	21,731	06/12/2007.	08/25/2036.
31396Q	GV	5	Federal Natl Mtg Assn REMIC Ser 2009-4.....	CF..		4	1.A	5,780,523	105.806	5,852,766	5,531,601	5,644,779	0	10,588	0	0	4.500	3.865	MON..	20,744	248,922	09/10/2010.	07/25/2039.
31396Q	Q9	3	Federal Natl Mtg Assn REMIC Ser 2009-6.....	CF..		4	1.A	3,982,327	107.465	4,528,685	4,214,102	4,111,957	0	6,745	0	0	4.000	4.949	MON..	14,047	168,564	02/18/2010.	09/25/2029.
31396X	FK	5	Federal Natl Mtg Assn REMIC Ser 2007-7.....	C.....		4	1.A	837,061	116.779	977,735	837,252	835,102	0	105	0	0	6.500	6.560	MON..	4,535	54,421	02/26/2008.	08/25/2037.
31396Y	F7	2	Federal Natl Mtg Assn REMIC 2008-29 Cl.....	CF..		4	1.A	2,488,549	108.869	2,917,257	2,679,603	2,583,010	0	11,305	0	0	4.500	5.858	MON..	10,049	120,582	11/04/2009.	04/25/2038.
31397A	5L	3	Federal Home Ln Mtg Corp REMIC Ser 320.....	C.....		4	1.A	490,856	111.025	537,912	484,497	487,062	0	(880)	0	0	6.000	5.949	MON..	2,422	29,070	12/11/2006.	08/15/2036.
31397A	GM	9	Federal Home Ln Mtg Corp REMIC Ser 320.....	CF..		4	1.A	3,703,068	114.369	4,014,372	3,510,018	3,605,287	0	(9,039)	0	0	5.500	4.530	MON..	16,088	193,051	01/25/2010.	08/15/2036.
31397A	RM	7	Federal Home Ln Mtg Corp SERIES 3203 CLA.....	CF..		4	1.A	2,881,379	111.053	3,270,769	2,945,232	2,909,313	0	1,116	0	0	5.000	5.383	MON..	12,272	147,262	06/02/2009.	08/15/2036.
31397F	L8	3	Federal Home Ln Mtg Corp REMIC Ser 3284.....	C.....		4	1.A	3,760,603	110.013	4,446,233	4,041,552	3,898,767	0	(4,530)	0	0	4.500	5.623	MON..	15,156	182,479	08/24/2009.	03/15/2037.
31397N	5E	1	Federal Natl Mtg Assn REMIC Ser 2009-4.....	CF..		4	1.A	4,275,939	106.542	4,830,400	4,533,799	4,451,464	0	34	0	0	4.000	4.712	MON..	15,113	181,352	05/11/2009.	04/25/2029.
31397Q	WF	1	Federal Natl Mtg Assn REMIC Ser 2011-2.....	CF..		4	1.A	1,626,912	102.455	1,709,319	1,668,361	1,658,727	0	1,937	0	0	4.000	4.397	MON..	5,561	66,734	03/02/2011.	03/25/2026.
31397S	5N	0	Federal Natl Mtg Assn REMIC Ser 2011-4.....	CF..		4	1.A	14,470,222	106.358	16,768,391	15,765,990	15,384,712	0	6,651	0	0	3.500	4.507	MON..	45,984	551,810	06/23/2011.	05/25/2031.
31397U	BB	4	Federal Natl Mtg Assn REMIC Ser 2011-3.....	CF..		4	1.A	12,135,857	106.142	14,058,654	13,245,138	12,889,920	0	(11,653)	0	0	3.500	4.550	MON..	38,632	463,580	06/22/2011.	05/25/2031.
31397U	JT	7	Federal Natl Mtg Assn REMIC Ser 2011-5.....	CF..		4	1.A	8,903,694	106.141	10,331,911	9,734,138	9,498,588	0	47,424	0	0	3.500	4.587	MON..	28,391	340,695	06/21/2011.	06/25/2031.
31397W	UV	5	Federal Home Ln Mtg Corp REMIC Ser 346.....	CF..		4	1.A	668,496	111.994	755,642	674,716	670,560	0	(1,023)	0	0	5.000	5.127	MON..	2,811	33,736	01/08/2010.	07/15/2038.
31398E	6W	9	Federal Home Ln Mtg Corp REMIC Ser 354.....	CF..		4	1.A	1,688,624	102.915	1,789,866	1,739,169	1,729,664	0	2,424	0	0	4.000	4.503	MON..	5,797	69,567	02/26/2010.	06/15/2024.
31398G	M4	8	Federal Natl Mtg Assn REMIC Ser 2010-1.....	CF..		4	1.A	4,045,091	110.479	4,468,976	4,045,091	4,045,091	0	0	0	0	5.000	5.020	MON..	16,855	202,255	04/21/2010.	02/25/2040.
31398G	R4	3	Federal Natl Mtg Assn REMIC Ser 2010-1.....	CF..		4	1.A	4,581,524	110.897	5,049,215	4,553,067	4,553,656	0	(3,199)	0	0	5.000	4.913	MON..	18,971	227,654	04/27/2010.	02/25/2040.
31398J	U5	0	Federal Home Ln Mtg Corp REMIC Ser 357.....	CF..		4	1.A	873,180	102.747	940,056	914,923	907,242	0	2,086	0	0	4.000	4.768	MON..	3,050	36,597	01/13/2010.	09/15/2024.
31398M	GG	5	Federal Natl Mtg Assn REMIC Ser 2010-1.....	CF..		4	1.A	4,461,175	108.733	4,641,885	4,269,067	4,351,308	0	(4,572)	0	0	4.500	3.967	MON..	16,009	192,108	09/07/2010.	03/25/2040.
31398S	MR	1	Federal Natl Mtg Assn REMIC Ser 2010-13.....	CF..		4	1.A	3,374,971	18.492	3,239,446	0	3,079,295	0	(50,574)	0	0	5.908	5.487	MON..	17,249	1,033,106	05/01/2013.	12/25/2040.
31402C	PL	0	Federal Natl Mtg Assn 725027.....	CF..		4	1.A	1,266,556	112.918	1,388,851	1,229,964	1,258,162	0	(296)	0	0	5.000	4.147	MON..	5,125	61,498	02/18/2009.	11/01/2033.
3140HW	B8	4	Fannie Mae BL4562.....	CF..		4	1.A	3,406,972	107.632	3,575,374	3,321,850	3,401,275	0	(2,701)	0	0	2.930	2.745	MON..	8,381	98,682	09/03/2019.	10/01/2049.

E10.7

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3140HW	BL	5	Fannie Mae		BL4542	1.A	13,471,120	109.255	14,544,026	13,312,000	13,459,759	0	(5,349)	0	0	3.110	3.024	MON	35,650	419,753	09/12/2019	10/01/2049
31412P	YR	6	Federal Natl Mtg Assn		931420	1.A	2,290,130	109.851	2,457,368	2,237,001	2,285,254	0	(578)	0	0	4.000	3.002	MON	7,457	89,480	08/04/2010	06/01/2039
31416H	4X	0	Federal National Mtg Assoc		AA0837	1.A	303,430	110.591	338,796	306,350	303,792	0	230	0	0	4.500	4.664	MON	1,149	13,786	06/23/2009	01/01/2039
31416M	3A	0	Federal National Mtg Assoc		AA4392	1.A	1,394,850	107.836	1,488,336	1,380,185	1,393,431	0	(185)	0	0	4.000	3.488	MON	4,601	55,207	06/01/2011	04/01/2039
31416W	7D	8	Federal National Mtg Assoc		AB1791	1.A	3,859,932	108.025	4,197,235	3,885,430	3,861,156	0	91	0	0	3.500	3.675	MON	11,333	135,990	11/15/2010	11/01/2040
31416W	FW	7	Federal National Mtg Assoc		AB1080	1.A	733,312	110.617	799,426	722,698	732,331	0	(224)	0	0	4.500	3.897	MON	2,710	32,522	05/12/2010	05/01/2040
31417A	JM	2	Fannie Mae		AB3867	1.A	3,793,294	108.072	3,952,505	3,657,289	3,783,449	0	(2,357)	0	0	3.500	2.116	MON	10,667	128,005	03/08/2012	11/01/2041
31417A	LS	6	Fannie Mae		AB3936	1.A	9,141,474	108.072	9,637,679	8,917,832	9,123,485	0	(5,993)	0	0	3.500	2.635	MON	26,010	312,124	12/12/2011	11/01/2041
31417C	UY	9	Fannie Mae		AB5998	1.A	2,099,577	104.277	2,092,281	2,006,465	2,093,760	0	(451)	0	0	3.500	1.439	MON	5,852	70,226	10/01/2012	08/01/2042
31417D	ZZ	9	Fannie Mae		AB7059	1.A	8,703,431	103.134	8,762,608	8,496,333	8,681,914	0	(6,454)	0	0	2.500	1.935	MON	17,701	212,408	11/29/2012	11/01/2042
31417E	WF	4	Fannie Mae		AB7845	1.A	11,328,633	106.264	12,354,419	11,626,157	11,352,787	0	4,434	0	0	3.000	3.533	MON	29,065	348,785	04/15/2014	02/01/2043
31417E	ZA	2	Fannie Mae		AB7936	1.A	3,295,297	105.588	3,571,516	3,382,502	3,299,789	0	(318)	0	0	3.000	3.895	MON	8,456	101,475	04/14/2014	02/01/2043
31417K	LX	3	Fannie Mae		AC1241	1.A	796,328	113.480	884,869	779,758	794,816	0	(512)	0	0	5.000	4.105	MON	3,249	38,988	08/13/2009	07/01/2039
31418A	DB	1	Federal Natl Mtg Assn		MA0997	1.A	5,138,580	105.485	5,427,216	5,145,012	5,138,407	0	(77)	0	0	3.000	2.988	MON	12,863	154,350	03/27/2012	02/01/2042
31418A	N6	1	Federal Natl Mtg Assn		MA1312	1.A	7,209,965	101.585	7,247,241	7,134,165	7,205,947	0	(211)	0	0	2.500	1.461	MON	14,863	178,354	12/13/2012	12/01/2042
31419C	2B	8	Fannie Mae		AE2569	1.A	1,017,547	108.022	1,159,983	1,073,839	1,021,299	0	848	0	0	3.500	5.574	MON	3,132	37,584	01/05/2012	09/01/2040
31419C	3V	3	Fannie Mae		AE2611	1.A	2,495,530	108.021	2,886,957	2,672,589	2,508,818	0	3,060	0	0	3.500	5.861	MON	7,795	93,541	02/07/2011	09/01/2040
31419C	BX	0	Fannie Mae		AE1853	1.A	994,867	109.360	1,104,905	1,010,337	995,692	0	38	0	0	4.000	4.685	MON	3,368	40,413	03/01/2011	08/01/2040
31419C	Z4	8	Fannie Mae		AE2562	1.A	500,434	109.872	558,387	508,216	502,431	0	1,626	0	0	4.000	4.141	MON	1,694	20,329	03/01/2011	09/01/2040
31419D	LQ	2	Fannie Mae		AE3034	1.A	399,675	104.375	442,611	424,059	406,545	0	653	0	0	3.500	4.039	MON	1,237	14,842	12/13/2010	09/01/2040
31419E	XR	5	Fannie Mae		AE4287	1.A	2,096,794	107.336	2,326,592	2,167,579	2,100,700	0	(351)	0	0	3.500	5.188	MON	6,322	75,865	05/31/2011	09/01/2040
31419G	YQ	1	Fannie Mae		AE6118	1.A	2,454,109	108.020	2,612,557	2,418,587	2,451,702	0	(378)	0	0	3.500	2.848	MON	7,054	84,650	08/23/2011	10/01/2040
31419K	KE	4	Fannie Mae		AE8392	1.A	6,003,734	107.995	6,517,457	6,034,962	6,004,923	0	238	0	0	3.500	3.640	MON	17,602	211,224	08/09/2011	11/01/2040
31419L	XJ	7	Fannie Mae		AE9680	1.A	2,993,145	109.890	3,377,836	3,073,833	3,000,545	0	619	0	0	4.000	4.654	MON	10,246	122,953	02/08/2011	12/01/2040
35563P	AM	1	Freddie Mac - SCRT SERIES		20171 CLASS MB	1.A	17,134,702	107.653	19,735,486	18,332,500	17,162,760	0	(101,300)	0	0	3.000	4.307	MON	45,831	549,975	09/21/2017	01/25/2056
35563P	GH	6	Freddie Mac - SCRT SERIES		20183 CLASS MB	1.A	15,066,010	111.952	17,912,320	16,000,000	15,083,565	0	2,731	0	0	3.500	4.949	MON	46,667	560,000	08/09/2018	08/25/2057
911760	TN	6	US Dept Veterans Affairs		REMIC Ser 200	1.A	566,021	1.739	261,393	0	388,045	0	(24,719)	0	0	0.564	(3.055)	MON	7,070	90,403	01/23/2012	05/15/2033
2699999	U.S. Special Revenue - Residential Mortgage-Backed Securities						882,501,194	XXX	956,507,271	891,571,047	890,419,770	0	1,170,851	0	0	XXX	XXX	XXX	2,611,889	32,124,695	XXX	XXX

E10.8

U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Commercial Mortgage-Backed Securities

3136AT	Y2	4	FANNIEMAE-ACES SERIES		2016M10 CLASS (CMB	1.A	12,435,000	112.054	13,446,480	12,000,000	12,347,413	0	(32,582)	0	0	3.729	3.485	MON	37,290	451,531	01/10/2017	11/25/2045
3136BA	SP	0	FANNIEMAE-ACES SERIES		2020M27 CLASS Z	1.A	6,688,601	111.903	7,276,132	6,502,178	6,686,571	0	(2,030)	0	0	2.650	2.480	MON	14,359	155,876	12/01/2021	05/25/2050
3137FK	7K	6	FREDDIE MAC SERIES		4849 CLASS ZJ	1.A	13,743,975	106.801	14,502,464	13,578,959	13,622,635	0	(43,810)	0	0	4.500	4.198	MON	50,921	604,264	08/01/2021	12/15/2048
3137FK	D2	9	FREDDIE MAC SERIES		4852 CLASS ZM	1.A	13,674,784	105.023	13,669,966	13,016,193	13,275,733	0	(140,504)	0	0	4.000	2.448	MON	43,387	516,638	07/01/2021	12/15/2048
3138EP	QJ	6	FNMA AL 6756			1.A	15,543,524	114.121	16,273,784	14,260,114	15,289,450	0	(39,537)	0	0	3.901	3.214	MON	47,903	564,134	04/29/2015	03/01/2045
3138L3	Q6	5	FN AM3176			1.A	4,429,390	111.814	4,815,731	4,306,912	4,402,421	0	(4,258)	0	0	3.770	3.534	MON	13,531	162,371	06/08/2015	05/01/2043
3138L7	LJ	3	Fannie Mae			1.A	11,015,211	111.836	11,439,555	10,228,867	10,650,283	0	(54,520)	0	0	3.700	2.605	MON	32,590	383,725	02/17/2015	10/01/2029
3138L8	6R	0	FNMA			1.A	5,322,696	111.803	5,614,088	5,021,411	5,245,484	0	(11,778)	0	0	3.430	2.909	MON	14,831	174,627	03/18/2015	03/01/2040
3138L8	W8	3	FNMA			1.A	8,138,367	112.394	8,758,383	7,792,572	8,000,064	0	(20,972)	0	0	3.410	2.844	MON	22,882	269,417	03/11/2015	01/01/2032
3140HT	Z8	5	Fannie Mae		BL2566	1.A	11,891,429	117.332	13,943,736	11,884,001	11,889,009	0	(1,002)	0	0	3.770	3.774	MON	38,580	454,250	04/23/2019	05/01/2049
3140HU	AE	6	Fannie Mae		BL2704	1.A	2,967,493	104.907	3,035,328	2,893,351	2,961,930	0	(2,219)	0	0	4.300	4.107	MON	10,368	124,414	05/08/2019	06/01/2049

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description			Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
35563C	AJ	7	Freddie Mac Military Housing SERIES 2015.....	CF..		4	1.B	6,213,674	115.124	6,544,019	5,684,322	6,182,741	0	(12,970)	0	0	4.320	3.701	MON..	4,093	243,824	07/26/2019.	10/25/2052.
35563P	CB	3	Freddie Mac - SCRT 17-3.....			4	1.A	16,956,754	111.302	20,553,582	18,466,499	17,183,865	0	(5,893)	0	0	3.250	4.729	MON..	50,013	589,728	12/01/2021.	07/25/2056.
35563P	KK	4	Freddie Mac - SCRT SERIES 20192 CLASS MZ.....			4	1.A	11,557,263	114.898	13,873,317	12,074,463	11,516,419	0	(17,350)	0	0	3.500	4.577	MON..	35,217	414,702	12/01/2021.	08/25/2058.
2799999	U.S. Special Revenue - Commercial Mortgage-Backed Securities.....							140,578,161	XXX	153,746,595	137,709,842	139,254,018	0	(389,425)	0	0	XXX	XXX	XXX	415,965	5,109,501	XXX	XXX
3199999	Total - U.S. Special Revenue & Special Assessment Obligations.....							1,820,479,616	XXX	2,019,076,182	1,773,827,485	1,814,863,898	0	(3,460,395)	0	0	XXX	XXX	XXX	11,120,869	73,425,889	XXX	XXX

Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations

E10.9	00003#	AB	9	A&E TELEVISION NETWORKS LLC Series B No.....			1.G	9,000,000	101.800	9,162,000	9,000,000	9,000,000	0	0	0	0	3.630	3.630	FA.....	117,068	326,700	08/22/2012.	08/22/2022.	
	00037B	AF	9	ABB FINANCE USA INC.....			1.G FE	10,000,000	111.952	11,195,200	10,000,000	10,000,000	0	0	0	0	3.800	3.800	AO.....	92,889	380,000	03/26/2018.	04/03/2028.	
	00101J	AH	9	ADT CORP.....			3.C FE	1,835,000	103.970	2,079,400	2,000,000	1,965,454	0	22,279	0	0	4.125	5.377	JD.....	3,667	82,500	03/17/2015.	06/15/2023.	
	001055	AD	4	AFLAC Inc.....			1.G FE	6,974,570	148.709	10,409,630	7,000,000	6,979,335	0	563	0	0	6.900	6.929	JD.....	18,783	483,000	12/14/2009.	12/17/2039.	
	001055	AF	9	AFLAC Inc.....			1.G FE	10,433,263	143.997	11,418,962	7,930,000	10,111,372	0	(75,275)	0	0	6.450	4.290	FA.....	193,228	511,485	05/15/2017.	08/15/2040.	
	001055	AP	7	AFLAC Inc.....			1.G FE	1,524,855	105.764	1,586,460	1,500,000	1,508,825	0	(2,581)	0	0	3.250	3.056	MS.....	14,354	48,750	03/19/2015.	03/17/2025.	
	001055	AR	3	AFLAC Inc.....			2	1.G FE	6,302,640	117.131	7,613,515	6,500,000	6,320,335	0	4,044	0	0	4.000	4.180	AO.....	54,889	260,000	06/09/2017.	10/15/2046.
	00108W	AJ	9	AEP TEXAS INC.....			2	2.A FE	14,006,792	114.048	13,167,982	11,546,000	13,946,492	0	(55,615)	0	0	4.150	3.014	MN.....	79,860	479,159	01/21/2021.	05/01/2049.
	00108W	AK	6	AEP TEXAS INC.....			2	2.A FE	4,735,461	102.186	4,424,654	4,330,000	4,724,208	0	(9,139)	0	0	3.450	2.964	JJ.....	68,883	149,385	09/30/2010.	01/15/2050.
	00114*	AP	8	AEP Transmission Co LLC Series C Tranche.....				1.F	8,000,000	105.708	8,456,640	8,000,000	8,000,000	0	0	0	0	3.560	3.560	MN.....	37,182	284,800	11/14/2014.	11/14/2024.
	00115A	AF	6	AEP Transmission Co LLC.....			2	1.F FE	1,475,235	115.824	1,737,360	1,500,000	1,477,649	0	509	0	0	4.000	4.096	JD.....	5,000	60,000	11/16/2016.	12/01/2046.
	00115A	AJ	8	AEP Transmission Co LLC.....			2	1.F FE	126,570	120.710	120,710	100,000	125,805	0	(654)	0	0	4.250	2.846	MS.....	1,251	4,250	10/28/2020.	09/15/2048.
	00115A	AK	5	AEP Transmission Co LLC.....			2	1.F FE	2,982,420	113.507	3,405,210	3,000,000	2,983,272	0	339	0	0	3.800	3.833	JD.....	5,067	114,000	06/10/2019.	06/15/2049.
	001192	AM	5	AGL Capital Corp.....			2	2.A FE	6,971,860	106.274	7,439,180	7,000,000	6,986,491	0	2,773	0	0	3.250	3.297	JD.....	10,111	227,500	05/13/2016.	06/15/2026.
	00122@	AA	9	AES Southland ENERGY.....				2.C PL	15,999,998	107.666	17,226,587	15,999,998	15,999,998	0	0	0	0	4.500	4.525	FMAN.	62,000	720,000	02/28/2019.	02/29/2040.
	00176@	AA	4	AMF Florence.....				2.C PL	2,803,481	97.453	2,732,076	2,803,481	2,803,481	0	0	0	0	3.210	3.224	MJSD.	250	89,992	11/04/2020.	12/31/2035.
	00206R	CQ	3	AT&T INC.....			2	2.B FE	4,710,200	121.056	6,052,800	5,000,000	4,740,756	0	5,260	0	0	4.750	5.125	MN.....	30,347	237,500	05/13/2015.	05/15/2046.
	00206R	DK	5	AT&T INC.....			2	2.B FE	1,711,470	119.399	1,790,985	1,500,000	1,703,449	0	(4,383)	0	0	4.550	3.742	MS.....	21,233	68,250	02/19/2020.	03/09/2049.
	00206R	FS	6	AT&T INC.....			2	2.B FE	4,608,849	129.903	4,666,116	3,592,000	4,605,603	0	(3,245)	0	0	5.300	3.847	FA.....	72,449	0	09/29/2021.	08/15/2058.
	00206R	FU	1	AT&T INC.....			2	2.B FE	4,963,448	128.079	5,443,358	4,250,000	4,936,237	0	(13,068)	0	0	5.150	4.161	FA.....	83,294	218,875	11/04/2019.	02/15/2050.
	00206R	HJ	4	AT&T INC.....			2	2.B FE	497,550	112.422	562,110	500,000	498,152	0	215	0	0	4.350	4.411	MS.....	7,250	21,750	02/13/2019.	03/01/2029.
	00206R	HY	1	AT&T INC.....			2	2.B FE	5,092,836	125.915	6,295,750	5,000,000	5,074,239	0	(7,683)	0	0	6.625	6.369	MN.....	42,326	331,250	06/05/2019.	05/15/2029.
	00206R	JD	5	AT&T INC.....			2	2.B FE	3,954,469	134.194	5,367,760	4,000,000	3,957,036	0	1,235	0	0	6.200	6.300	MS.....	73,022	248,000	06/05/2019.	03/15/2040.
	00206R	JE	3	AT&T INC.....			2	2.B FE	1,998,817	135.785	2,715,700	2,000,000	1,998,817	0	0	0	6.100	6.106	JJ.....	56,256	122,000	06/05/2019.	07/15/2040.	
	00206R	JY	9	AT&T INC.....			2	2.B FE	998,390	102.133	1,021,330	1,000,000	998,595	0	129	0	0	2.750	2.767	JD.....	2,292	27,500	05/21/2020.	06/01/2031.
	00206R	KB	7	AT&T INC.....			2	2.B FE	4,978,700	104.758	5,237,900	5,000,000	4,979,084	0	234	0	0	3.850	3.871	JD.....	16,042	192,500	05/21/2020.	06/01/2060.
	00206R	KE	1	AT&T INC.....			2	2.B FE	2,692,614	98.211	2,651,697	2,700,000	2,692,799	0	154	0	0	3.300	3.314	FA.....	37,125	88,358	11/30/2020.	02/01/2052.
	00206R	KF	8	AT&T INC.....			2	2.B FE	2,498,400	98.649	2,466,225	2,500,000	2,498,420	0	18	0	0	3.500	3.503	FA.....	36,458	86,771	07/27/2020.	02/01/2061.
00206R	LV	2	AT&T INC.....			2	2.B FE	3,292,672	101.185	2,717,829	2,686,000	3,280,851	0	(9,192)	0	0	3.650	2.702	MS.....	28,867	97,222	09/18/2020.	09/15/2059.	
002474	B@	2	AZZ INC Series 2020B.....				2.C	2,000,000	96.567	1,931,342	2,000,000	2,000,000	0	0	0	0	3.170	3.170	JJ.....	28,530	37,336	12/17/2020.	12/17/2032.	
00253X	AB	7	AMERICAN AIRLINES/AADVAN.....				3.B FE	1,000,000	107.075	1,070,750	1,000,000	1,000,000	0	0	0	0	5.750	5.791	JAJO.	11,340	32,903	03/10/2021.	04/20/2029.	
002824	BH	2	Abbott Laboratories.....			2	1.F FE	25,946,050	137.045	34,261,250	25,000,000	25,948,997	0	(4,374)	0	0	4.900	4.614	MN.....	105,486	1,151,500	10/12/2021.	11/30/2046.	
00287Y	AM	1	ABBVIE INC.....				2.B FE	15,606,160	119.592	19,134,720	16,000,000	15,652,197	0	9,796	0	0	4.400	4.563	MN.....	107,556	704,000	11/15/2016.	11/06/2042.	

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	For Foreign Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
00287Y	AQ	2	ABBVIE INC		2.B FE	1,968,580	106.425	2,128,500	2,000,000	1,982,046	0	4,900	0	0	3.600	3.887	MN	9,400	72,000	02/28/2019	05/14/2025	
00287Y	AS	8	ABBVIE INC		2.B FE	4,972,100	124.358	6,217,900	5,000,000	4,975,429	0	566	0	0	4.700	4.735	MN	30,681	235,000	05/13/2015	05/14/2045	
00287Y	BD	0	ABBVIE INC		2.B FE	5,449,020	129.541	6,477,050	5,000,000	5,452,360	0	(1,888)	0	0	4.875	4.246	MN	31,823	195,000	09/09/2021	11/14/2048	
00287Y	CV	9	ABBVIE INC		2.B FE	6,987,950	105.910	7,413,700	7,000,000	6,992,655	0	2,801	0	0	3.850	3.895	JD	11,978	269,500	05/14/2020	06/15/2024	
00287Y	DB	2	ABBVIE INC		2.B FE	3,644,726	125.018	4,596,912	3,677,000	3,646,091	0	706	0	0	4.750	4.810	MS	51,427	174,658	05/14/2020	03/15/2045	
003009	A@	6	Aberdeen Asia-Pacific Income Series B No		1.F FE	1,000,000	103.057	1,030,572	1,000,000	1,000,000	0	0	0	0	3.690	3.690	JD	1,948	36,900	06/12/2013	06/12/2023	
003009	B@	5	ABERDEEN ASIA-PA SERIES E		1.F FE	1,000,000	109.531	1,095,315	1,000,000	1,000,000	0	0	0	0	3.730	3.730	JD	1,243	37,300	06/19/2019	06/19/2034	
00440E	AS	6	Ace Ina Holdings		1.F FE	6,998,810	105.612	7,392,840	7,000,000	6,999,576	0	124	0	0	3.150	3.152	MS	64,925	220,500	03/09/2015	03/15/2025	
00440E	AW	7	Ace Ina Holdings		1.F FE	6,363,782	123.947	6,941,032	5,600,000	6,335,189	0	(18,466)	0	0	4.350	3.489	MN	39,247	121,850	12/20/2021	11/03/2045	
00507V	AK	5	Activision Blizzard Inc		2.A FE	6,972,980	107.121	7,498,470	7,000,000	6,986,124	0	2,675	0	0	3.400	3.446	MS	70,078	238,000	09/14/2016	09/15/2026	
00507V	AN	9	Activision Blizzard Inc		2.A FE	35,676,393	120.245	41,787,542	34,752,000	35,699,437	0	(317)	0	0	4.500	4.292	JD	69,504	1,414,170	09/28/2021	06/15/2047	
00507V	AQ	2	Activision Blizzard Inc		2.A FE	5,758,931	87.843	5,270,580	6,000,000	5,760,912	0	1,851	0	0	2.500	2.695	MS	44,167	134,722	09/07/2021	09/15/2050	
007589	AB	0	ADVOCATE HEALTH CORP		1.C FE	2,444,481	124.119	2,389,291	1,925,000	2,429,725	0	(12,859)	0	0	4.272	2.843	FA	31,067	82,236	11/04/2020	08/15/2048	
007589	AC	8	ADVOCATE HEALTH CORP		1.C FE	200,705	111.773	206,780	185,000	200,298	0	(360)	0	0	3.387	2.944	AO	1,323	6,266	11/10/2020	10/15/2049	
00800*	AD	4	ADV CAP GROW NJ		1.F FE	1,643,512	83.480	1,770,410	2,120,760	1,769,323	0	46,912	0	0	0.000	6.073	MAR	0	0	01/08/2019	03/01/2028	
00817Y	AQ	1	Aetna Inc		2.B FE	4,979,050	105.543	5,277,150	5,000,000	4,993,232	0	2,203	0	0	3.500	3.550	MN	22,361	175,000	11/03/2014	11/15/2024	
008252	AM	0	Affiliated Managers Grp Inc		1.G FE	12,388,346	106.276	13,071,948	12,300,000	12,322,213	0	(9,856)	0	0	4.250	4.160	FA	197,483	522,750	04/17/2014	02/15/2024	
00846U	AJ	0	Agilent Technologies Inc		2.A FE	4,842,100	103.682	5,184,100	5,000,000	4,971,343	0	17,663	0	0	3.875	4.264	JJ	89,340	193,750	06/20/2013	07/15/2023	
00912X	BF	0	AIR LEASE CORP		2.B FE	2,350,084	110.426	2,513,296	2,276,000	2,331,642	0	(7,293)	0	0	4.625	4.192	AO	26,316	105,265	05/14/2019	10/01/2028	
00914A	AE	2	AIR LEASE CORP		2.B FE	2,937,270	102.486	3,074,580	3,000,000	2,949,709	0	5,562	0	0	3.250	3.499	AO	24,375	97,500	09/19/2019	10/01/2029	
010392	EZ	7	Alabama Pwr Co		1.G FE	6,777,883	137.905	7,685,446	5,573,000	6,559,258	0	(39,759)	0	0	6.125	4.577	MN	43,616	341,346	10/29/2015	05/15/2038	
010392	FD	5	Alabama Pwr Co		1.G FE	3,620,025	130.764	3,530,628	2,700,000	3,611,256	0	(8,769)	0	0	5.500	3.145	MS	43,725	0	09/29/2021	03/15/2041	
01166V	AA	7	ALASKA AIRLINES 2020 TR		1.G FE	8,217,090	109.496	8,829,870	8,064,103	8,190,307	0	(19,644)	0	0	4.800	4.379	FA	146,229	433,311	08/17/2020	08/15/2027	
01185*	AA	3	ALASKA VENTURES		2.C PL	7,714,661	103.990	8,022,458	7,714,661	7,714,661	0	0	0	0	4.670	4.698	MJSD	1,001	360,275	06/30/2018	06/30/2033	
012725	AD	9	ALBEMARLE CORP		2.C FE	12,416,800	130.559	13,512,857	10,350,000	12,356,997	0	(39,422)	0	0	5.450	4.112	JD	47,006	455,075	06/24/2021	12/01/2044	
013817	AJ	0	Alcoa Inc		3.A FE	7,133,039	114.350	8,461,900	7,400,000	7,284,428	0	18,245	0	0	5.900	6.258	FA	181,917	436,600	06/18/2020	02/01/2027	
013817	AK	7	Alcoa Inc		3.A FE	900,000	118.396	1,183,960	1,000,000	905,922	0	3,441	0	0	5.950	6.968	FA	24,792	59,500	04/07/2020	02/01/2037	
01400E	AC	7	ALCON FINANCE CORP		2.B FE	4,723,244	111.922	4,616,783	4,125,000	4,706,951	0	(13,564)	0	0	3.800	3.035	MS	42,671	156,750	10/20/2020	09/23/2049	
015271	AG	4	ALEXANDRIA REAL ESTATE E		2.A FE	1,998,240	115.183	2,303,660	2,000,000	1,998,987	0	110	0	0	4.500	4.508	JJ	37,750	90,000	07/09/2014	07/30/2029	
016900	AC	6	ALLEGHENY LUDLUM CORP		4.C FE	4,813,880	109.980	4,399,200	4,000,000	4,300,346	0	(67,403)	0	0	6.950	4.840	JD	12,356	278,000	10/16/2012	12/15/2025	
017175	AC	4	ALLEGHANY CORP		2.A FE	2,996,940	101.908	3,057,240	3,000,000	2,999,814	0	368	0	0	4.950	4.963	JD	1,650	148,500	06/21/2012	06/27/2022	
017175	AD	2	ALLEGHANY CORP		2.A FE	11,272,435	126.554	12,373,185	9,777,000	11,216,566	0	(43,302)	0	0	4.900	3.875	MS	141,060	479,073	10/23/2020	09/15/2044	
017175	AF	7	ALLEGHANY CORP		2.A FE	1,972,780	98.776	1,975,520	2,000,000	1,972,987	0	207	0	0	3.250	3.322	FA	24,917	0	08/10/2021	08/15/2051	
018522	K#	8	Allete		1.F	6,559,560	108.656	6,519,360	6,000,000	6,553,117	0	(6,443)	0	0	4.070	3.529	AO	50,875	122,100	06/23/2021	04/16/2048	
019736	AF	4	Allison Transmission Inc		2.B FE	2,348,438	108.888	2,449,980	2,250,000	2,329,997	0	(12,529)	0	0	5.875	5.115	JD	11,016	132,188	06/30/2020	06/01/2029	
019736	AG	2	Allison Transmission Inc		2.B FE	2,247,500	97.677	2,197,733	2,250,000	2,247,816	0	316	0	0	3.750	3.763	JJ	35,391	58,828	11/09/2020	01/30/2031	
020002	AY	7	Allstate Corp		1.G FE	636,128	118.966	648,365	545,000	626,625	0	(2,591)	0	0	5.200	4.096	JJ	13,068	28,340	08/27/2020	01/15/2042	
020002	BC	4	Allstate Corp		1.G FE	4,368,450	120.331	4,813,240	4,000,000	4,355,864	0	(10,057)	0	0	4.200	3.621	JD	7,467	168,000	08/27/2020	12/15/2046	
020002	BG	5	Allstate Corp		1.G FE	4,416,340	117.125	4,685,000	4,000,000	4,398,153	0	(8,990)	0	0	3.850	3.292	FA	60,317	154,000	12/12/2019	08/10/2049	
021345	AA	1	ALTA WIND HOLDINGS LLC		2.C FE	7,082,483	115.225	7,110,746	6,171,183	7,155,519	0	73,036	0	0	7.000	4.873	JD	1,200	422,754	08/17/2021	06/30/2035	

E10.10

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	For Foreign Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B/A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
02209S	AM	5	Altria Group Inc.....		2.B FE.....	9,890,200	101.739	10,173,900	10,000,000	9,903,865	0	2,834	0	0	4.250	4.321	FA	167,639	425,000	12/08/2016	08/09/2042	
02209S	AN	3	Altria Group Inc.....		2.B FE.....	2,024,340	101.381	2,027,620	2,000,000	2,005,042	0	(8,168)	0	0	2.850	2.428	FA	22,483	57,000	08/02/2019	08/09/2022	
02209S	AQ	6	Altria Group Inc.....		2.B FE.....	2,990,700	103.861	3,115,830	3,000,000	2,991,834	0	224	0	0	4.500	4.520	MN	22,125	135,000	03/10/2017	05/02/2043	
02209S	AR	4	Altria Group Inc.....		2.B FE.....	5,690,850	115.659	5,782,950	5,000,000	5,618,095	0	(16,123)	0	0	5.375	4.487	JJ	112,726	268,750	01/30/2017	01/31/2044	
02209S	AS	2	Altria Group Inc.....		2.B FE.....	500,280	105.643	528,215	500,000	500,129	0	(58)	0	0	4.000	3.987	JJ	8,389	20,000	11/21/2018	01/31/2024	
02209S	BD	4	Altria Group Inc.....		2.B FE.....	1,994,340	112.890	2,257,800	2,000,000	1,995,704	0	495	0	0	4.800	4.836	FA	36,533	96,000	02/12/2019	02/14/2029	
022249	AU	0	Aluminum Co of America.....		3.A FE.....	5,142,058	118.757	5,504,387	4,635,000	5,056,585	0	(58,512)	0	0	6.750	4.987	JJ	144,264	312,863	07/10/2020	01/15/2028	
023135	AN	6	Amazon com Inc.....		1.E FE.....	5,990,340	107.306	6,438,360	6,000,000	5,996,788	0	1,018	0	0	3.800	3.820	JD	16,467	228,000	12/04/2014	12/05/2024	
023135	AQ	9	Amazon com Inc.....		1.E FE.....	13,519,330	136.795	16,415,400	12,000,000	13,354,814	0	(35,999)	0	0	4.950	4.170	JD	42,900	594,000	05/02/2017	12/05/2044	
023135	BN	5	Amazon com Inc.....		1.E FE.....	12,984,913	113.884	14,804,920	13,000,000	12,991,996	0	1,796	0	0	5.200	5.218	JD	52,578	676,000	12/20/2017	12/03/2025	
02361D	AM	2	AMEREN ILLINOIS CO.....		1.F FE.....	832,328	125.433	802,771	640,000	829,344	0	(2,984)	0	0	4.800	2.932	JD	1,365	15,360	07/12/2021	12/15/2043	
02361D	AT	7	AMEREN ILLINOIS CO.....		1.F FE.....	15,610,403	127.651	16,722,281	13,100,000	15,518,401	0	(45,992)	0	0	4.500	3.422	MS	173,575	495,000	10/04/2021	03/15/2049	
02361D	AU	4	AMEREN ILLINOIS CO.....		1.F FE.....	2,985,180	106.844	3,205,320	3,000,000	2,985,715	0	304	0	0	3.250	3.276	MS	28,708	97,500	11/18/2019	03/15/2050	
023761	AA	7	AMER AIRLINE 17-1 AA PTT.....		2.A FE.....	9,330,648	104.641	9,810,093	9,374,999	9,336,094	0	3,802	0	0	3.650	3.734	FA	129,271	342,187	01/24/2019	08/15/2030	
023764	AA	1	AMERN AIRLINE 16-2 A PTT.....		3.B FE.....	3,822,500	96.898	3,703,926	3,822,500	3,822,500	0	0	0	0	3.650	3.650	JD	6,201	139,521	05/02/2016	12/15/2029	
023771	S2	5	American Airlines Inc.....		3.A FE.....	6,886,393	95.391	6,733,824	7,059,181	6,925,937	0	13,659	0	0	3.250	3.643	AO	48,434	229,423	12/11/2018	04/15/2030	
02378W	AA	7	AMER AIRLINE 17-1B PTT.....		3.B FE.....	909,000	99.781	907,009	909,000	909,000	0	0	0	0	4.950	4.949	FA	16,998	44,995	01/05/2017	08/15/2026	
02379*	AA	7	American Airline.....		1.E PL.....	812,500	97.733	794,084	812,500	812,500	0	0	0	0	3.530	3.530	JD	1,275	28,681	06/18/2019	06/15/2026	
02379K	AA	2	AMER AIRLINE 21-1A EETC.....		1.G FE.....	3,000,000	99.480	2,984,400	3,000,000	3,000,000	0	0	0	0	2.875	2.874	JJ	12,698	0	10/25/2021	07/11/2034	
024836	AB	4	AMERICAN CAMPUS CMNTYS.....		2.B FE.....	11,032,770	106.881	11,756,910	11,000,000	11,009,143	0	(3,766)	0	0	4.125	4.086	JJ	226,875	453,750	09/30/2014	07/01/2024	
025816	AZ	2	American Express Co.....		1.G FE.....	19,931,457	159.748	20,626,662	12,912,000	19,061,566	0	(238,158)	0	0	8.150	4.096	MS	298,160	988,758	07/12/2021	03/19/2038	
025816	BK	4	American Express Co.....		1.G FE.....	20,637,948	106.929	21,813,516	20,400,000	20,488,001	0	(28,858)	0	0	3.625	3.465	JD	53,408	739,500	05/12/2016	12/05/2024	
025932	AK	0	American Financial Group.....		2.A FE.....	4,980,400	107.079	5,353,950	5,000,000	4,990,053	0	1,948	0	0	3.500	3.547	FA	66,111	175,000	08/15/2016	08/15/2026	
025932	AL	8	American Financial Group.....		2.A FE.....	31,762,645	119.020	35,738,135	30,027,000	31,709,517	0	(32,112)	0	0	4.500	4.131	JD	60,054	1,351,215	04/22/2021	06/15/2047	
026874	CW	5	American Intl Group Inc.....		2.B FE.....	4,273,339	142.456	4,287,926	3,010,000	4,257,185	0	(15,951)	0	0	6.820	3.416	MN	26,230	107,756	10/26/2021	11/15/2037	
026874	DA	2	American Intl Group Inc.....		2.B FE.....	6,099,500	123.445	7,406,700	6,000,000	6,102,138	0	(3,488)	0	0	4.500	4.366	JJ	123,750	270,000	10/19/2020	07/16/2044	
026874	DF	1	American Intl Group Inc.....		2.B FE.....	5,918,649	128.447	6,183,439	4,814,000	5,880,936	0	(30,118)	0	0	4.800	3.404	JJ	109,759	231,072	09/28/2020	07/10/2045	
026874	DL	8	American Intl Group Inc.....		2.B FE.....	2,485,325	127.691	3,192,275	2,500,000	2,486,256	0	258	0	0	4.750	4.787	AO	29,688	118,750	03/19/2018	04/01/2048	
026874	DP	9	American Intl Group Inc.....		2.B FE.....	3,522,960	124.991	3,749,730	3,000,000	3,509,926	0	(10,724)	0	0	4.375	3.426	JD	365	131,250	10/01/2020	06/30/2050	
03027X	AB	6	American Tower Corp.....		2.C FE.....	5,937,270	102.710	6,162,600	6,000,000	5,992,086	0	7,052	0	0	3.500	3.626	JJ	88,083	210,000	03/04/2013	01/31/2023	
03027X	AY	6	American Tower Corp.....		2.C FE.....	13,854,360	106.866	14,961,240	14,000,000	13,860,865	0	2,780	0	0	3.700	3.758	AO	109,356	518,000	12/18/2019	10/15/2049	
03027X	BD	1	American Tower Corp.....		2.C FE.....	5,114,485	97.528	4,925,164	5,050,000	5,112,737	0	(1,442)	0	0	3.100	3.033	JD	6,958	156,550	02/11/2021	06/15/2050	
03027X	BK	5	American Tower Corp.....		2.C FE.....	2,482,561	94.999	2,422,475	2,550,000	2,483,281	0	720	0	0	2.950	3.087	JJ	34,687	10,591	09/23/2021	01/15/2051	
03028P	E@	1	AMERICAN TRANSMISSION COMPANY Series B N.....		1.F.....	10,000,000	106.408	10,640,800	10,000,000	10,000,000	0	0	0	0	3.600	3.600	JD	20,000	360,000	12/11/2014	12/11/2029	
03028P	H*	0	American Transmission Co LLC Series B.....		1.F.....	15,000,000	115.214	17,282,042	15,000,000	15,000,000	0	0	0	0	3.930	3.930	JJ	271,825	589,500	01/16/2018	01/15/2048	
03040W	AD	7	American Water Works.....		2.A FE.....	3,079,447	144.581	3,176,445	2,197,000	2,947,020	0	(34,404)	0	0	6.593	3.715	AO	30,579	144,848	12/04/2017	10/15/2037	
03040W	AJ	4	American Water Works.....		2.A FE.....	3,278,635	119.228	3,530,341	2,961,000	3,255,731	0	(9,001)	0	0	4.300	3.603	JD	10,610	127,323	02/25/2021	12/01/2042	
03040W	AP	0	American Water Works.....		2.A FE.....	346,072	115.054	391,184	340,000	345,589	0	(135)	0	0	4.000	3.895	JD	1,133	13,600	02/06/2018	12/01/2046	
03040W	AR	6	American Water Works.....		2.A FE.....	4,199,019	111.805	4,673,449	4,180,000	4,197,637	0	(417)	0	0	3.750	3.724	MS	52,250	156,750	01/10/2018	09/01/2047	

E10.11

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	For Foreign Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
03063#	AB	0			2.B FE.....	2,000,000	111.577	2,231,548	2,000,000	2,000,000	0	0	0	0	4.860	4.860	JJ.....	46,710	97,200	12/04/2018.	01/08/2029.	
03073E	AM	7			2.A FE.....	10,642,567	105.001	11,130,106	10,600,000	10,613,996	0	(4,625)	0	0	3.250	3.201	MS.....	114,833	344,500	03/19/2015.	03/01/2025.	
03073E	AN	5			2.A FE.....	21,329,362	114.200	24,474,202	21,431,000	21,340,107	0	2,233	0	0	4.250	4.279	MS.....	303,606	910,818	10/24/2017.	03/01/2045.	
03076C	AG	1			1.G FE.....	9,965,600	106.819	10,681,900	10,000,000	9,989,267	0	3,592	0	0	3.700	3.741	AO.....	78,111	370,000	09/15/2014.	10/15/2024.	
03076C	AH	9			1.G FE.....	4,994,650	105.418	5,270,900	5,000,000	4,997,373	0	515	0	0	2.875	2.887	MS.....	42,326	143,750	08/08/2016.	09/15/2026.	
031100	E*	7			2.A FE.....	7,000,000	104.785	7,334,983	7,000,000	7,000,000	0	0	0	0	3.730	3.730	MS.....	66,000	261,100	09/30/2014.	09/30/2024.	
03115A	AC	7			2.B FE.....	13,732,978	110.877	15,023,834	13,550,000	13,730,646	0	(2,332)	0	0	3.833	3.756	MS.....	158,697	258,728	09/23/2021.	03/11/2051.	
031162	BA	7			2.A FE.....	5,390,750	141.533	7,076,650	5,000,000	5,301,764	0	(10,090)	0	0	6.400	5.837	FA.....	133,333	320,000	02/18/2010.	02/01/2039.	
031162	BK	5			2.A FE.....	403,276	127.457	495,808	389,000	402,212	0	(403)	0	0	5.150	4.877	MN.....	2,560	20,034	02/27/2019.	11/15/2041.	
031162	BP	4			2.A FE.....	2,425,254	127.564	2,333,146	1,829,000	2,416,629	0	(8,625)	0	0	5.375	3.244	MN.....	12,562	49,154	07/20/2021.	05/15/2043.	
031162	BZ	2			2.A FE.....	4,757,550	119.615	5,382,675	4,500,000	4,754,632	0	(8,109)	0	0	4.400	3.990	MN.....	33,000	198,000	11/03/2020.	05/01/2045.	
031162	CD	0			2.A FE.....	12,759,630	124.283	16,156,790	13,000,000	12,774,702	0	4,179	0	0	4.563	4.677	JD.....	26,364	593,190	03/05/2019.	06/15/2048.	
031162	CF	5			2.A FE.....	3,055,380	128.280	3,848,400	3,000,000	3,053,276	0	(875)	0	0	4.663	4.552	JD.....	6,217	139,890	04/26/2019.	06/15/2051.	
032095	AH	4			2.A FE.....	1,998,080	113.723	2,274,460	2,000,000	1,998,487	0	169	0	0	4.350	4.362	JD.....	7,250	87,000	01/07/2019.	06/01/2029.	
032654	AK	1			1.G FE.....	5,890,559	140.347	6,023,693	4,292,000	5,876,513	0	(14,046)	0	0	5.300	3.076	JD.....	10,110	121,476	10/12/2021.	12/15/2045.	
035229	DC	4			2.B FE.....	1,808,498	134.291	1,741,754	1,297,000	1,797,631	0	(10,867)	0	0	6.450	3.279	MS.....	27,886	41,828	07/19/2021.	09/01/2037.	
03522A	AG	5			2.B FE.....	943,930	107.456	1,074,560	1,000,000	955,846	0	9,306	0	0	3.650	4.855	FA.....	15,208	36,500	11/27/2018.	02/01/2026.	
03522A	AJ	9			2.B FE.....	22,767,082	126.684	26,603,640	21,000,000	22,662,379	0	(42,054)	0	0	4.900	4.349	FA.....	428,750	1,029,000	07/30/2019.	02/01/2046.	
03523T	BT	4			2.B FE.....	1,865,010	119.823	1,797,345	1,500,000	1,853,183	0	(8,583)	0	0	4.439	3.119	AO.....	15,721	66,585	08/07/2020.	10/06/2048.	
03523T	BV	9			2.B FE.....	2,634,520	138.679	2,773,580	2,000,000	2,626,396	0	(8,124)	0	0	5.550	3.690	JJ.....	48,717	55,500	05/26/2021.	01/23/2049.	
035240	AF	7			2.B FE.....	1,930,315	130.902	2,618,400	2,000,000	1,942,330	0	2,683	0	0	5.875	6.194	JD.....	5,222	117,500	12/16/2016.	06/15/2035.	
035240	AN	0			2.B FE.....	4,971,700	122.547	6,127,350	5,000,000	4,973,569	0	507	0	0	4.600	4.635	AO.....	48,556	230,000	03/20/2018.	04/15/2048.	
035240	AR	1			2.A FE.....	4,982,050	120.222	6,011,100	5,000,000	4,985,530	0	1,240	0	0	4.900	4.940	JJ.....	107,528	245,000	01/10/2019.	01/23/2031.	
036752	AJ	2			2.B FE.....	1,998,240	103.185	2,063,700	2,000,000	1,998,956	0	327	0	0	2.375	2.393	JJ.....	21,903	47,500	09/04/2019.	01/15/2025.	
036752	AK	9			2.B FE.....	7,923,400	111.563	8,925,040	8,000,000	7,926,795	0	1,481	0	0	3.700	3.753	MS.....	87,156	296,000	09/09/2019.	09/15/2049.	
036752	AS	2			2.B FE.....	1,992,720	111.258	2,225,160	2,000,000	1,992,825	0	105	0	0	3.600	3.620	MS.....	21,200	35,600	03/08/2021.	03/15/2051.	
037411	AW	5			2.A FE.....	2,240,215	113.158	2,546,055	2,250,000	2,243,163	0	206	0	0	5.100	5.125	MS.....	38,250	114,750	02/05/2020.	09/01/2040.	
037411	AY	1			2.A FE.....	8,468,404	115.648	9,483,136	8,200,000	8,453,197	0	(7,553)	0	0	5.250	5.000	FA.....	179,375	430,500	02/11/2020.	02/01/2042.	
037411	BF	1			2.A FE.....	3,992,770	108.663	4,346,520	4,000,000	3,994,337	0	579	0	0	4.250	4.271	JJ.....	78,389	170,000	06/05/2019.	01/15/2030.	
037411	BG	9			2.A FE.....	2,174,160	114.399	3,431,970	3,000,000	2,189,201	0	8,389	0	0	5.350	7.737	JJ.....	80,250	160,500	03/10/2020.	07/01/2049.	
03765H	AA	9			1.G FE.....	4,986,100	106.002	5,300,100	5,000,000	4,996,125	0	1,501	0	0	4.000	4.034	MN.....	17,222	200,000	05/27/2014.	05/30/2024.	
03765H	AC	5			1.G FE.....	16,878,105	131.923	17,715,940	13,429,000	16,808,839	0	(61,134)	0	0	5.000	3.505	MS.....	197,705	513,950	10/04/2021.	03/15/2048.	
037833	BA	7			1.B FE.....	543,415	111.862	559,310	500,000	542,368	0	(1,047)	0	0	3.450	2.942	FA.....	6,804	8,625	02/26/2021.	02/09/2045.	
037833	BX	7			2.B FE.....	23,436,582	131.477	28,581,785	21,739,000	23,309,063	0	(38,997)	0	0	4.650	4.164	FA.....	359,418	1,010,864	06/04/2019.	02/23/2046.	
037833	CD	0			2.B FE.....	5,482,911	118.789	6,111,694	5,145,000	5,473,225	0	(9,264)	0	0	3.850	3.439	FA.....	80,884	185,666	02/19/2021.	08/04/2046.	
037833	DD	9			2.B FE.....	1,999,782	117.206	2,109,708	1,800,000	1,995,498	0	(4,284)	0	0	3.750	3.124	MS.....	20,438	67,500	02/25/2021.	09/12/2047.	
037833	DG	2			2.B FE.....	281,310	117.653	294,133	250,000	280,657	0	(653)	0	0	3.750	3.052	MN.....	1,250	9,375	02/26/2021.	11/13/2047.	
037833	EA	4			2.B FE.....	4,451,985	94.235	4,240,575	4,500,000	4,452,938	0	702	0	0	2.550	2.593	FA.....	41,756	114,750	08/13/2020.	08/20/2060.	
037833	EL	0			2.B FE.....	4,007,100	100.501	4,020,040	4,000,000	4,007,060	0	(40)	0	0	2.850	2.842	FA.....	46,233	0	08/04/2021.	08/05/2061.	
038222	AG	0			1.F FE.....	11,350,258	146.934	13,003,659	8,850,000	11,060,770	0	(74,140)	0	0	5.850	3.990	JD.....	23,010	517,725	01/19/2018.	06/15/2041.	

E10.12

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	For eig n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
038222	AM	7	Applied Materials Inc.....		2	1.F FE.....	12,136,360	127.431	14,017,410	11,000,000	12,081,740	0	(16,639)	0	0	4.350	3.725	AO.....	119,625	391,500	10/04/2021	04/01/2047
038336	E*	0	APTARGROUP INC Series 2014-A-3 No. A-3 R.....			2.B.....	5,000,000	102.960	5,148,000	5,000,000	5,000,000	0	0	0	0	3.610	3.610	JD.....	7,521	180,500	12/16/2014	12/16/2025
03836W	AC	7	Aqua America Inc.....		2	2.B FE.....	17,918,190	118.982	19,162,051	16,105,000	17,889,563	0	(24,662)	0	0	4.276	3.620	MN.....	114,775	628,251	08/25/2021	05/01/2049
03838W	AA	9	AQUARION COMPANY INC.....		2	2.A FE.....	12,938,330	105.513	13,716,690	13,000,000	12,981,103	0	6,551	0	0	4.000	4.058	FA.....	196,444	520,000	01/07/2015	08/15/2024
03842*	BN	5	Aqua Pennsylvania Inc.....			1.E.....	2,500,000	120.000	3,000,000	2,500,000	2,500,000	0	0	0	0	4.070	4.070	JD.....	8,479	101,750	05/31/2019	05/31/2054
03842*	BP	0	Aqua Pennsylvania Inc.....			1.E.....	2,500,000	120.000	3,000,000	2,500,000	2,500,000	0	0	0	0	4.120	4.120	JD.....	8,583	103,000	05/31/2019	05/31/2059
03842*	BY	1	Aqua Pennsylvania Inc.....			1.E.....	3,000,000	86.971	2,609,130	3,000,000	3,000,000	0	0	0	0	2.850	2.850	JD.....	7,125	88,113	11/20/2020	12/01/2053
03938J	AA	7	ARCH CAPITAL GRP US INC.....			2.A FE.....	3,021,174	130.689	3,140,457	2,403,000	3,008,214	0	(12,960)	0	0	5.144	3.486	MN.....	20,602	84,053	05/21/2021	11/01/2043
03939C	AB	9	ARCH CAPITAL FINANCE LLC.....		2	2.A FE.....	18,046,830	129.836	23,370,480	18,000,000	18,042,781	0	(888)	0	0	5.031	5.014	JD.....	40,248	905,580	11/29/2016	12/15/2046
039483	AU	6	Archer Daniels Midland.....			1.F FE.....	4,870,100	135.153	6,757,650	5,000,000	4,914,931	0	4,056	0	0	5.375	5.554	MS.....	79,132	268,750	09/19/2005	09/15/2035
039483	AX	0	Archer Daniels Midland.....			1.F FE.....	8,541,712	145.950	8,888,355	6,090,000	8,093,379	0	(90,027)	0	0	6.450	3.710	JJ.....	181,127	392,805	08/05/2016	01/15/2038
039483	BH	4	Archer Daniels Midland.....			1.F FE.....	3,402,997	120.876	3,970,777	3,285,000	3,390,844	0	(3,185)	0	0	4.016	3.794	AO.....	27,485	131,926	11/30/2017	04/16/2043
039483	BM	3	Archer Daniels Midland.....		2	1.F FE.....	14,068,811	118.377	16,803,615	14,195,000	14,079,446	0	2,615	0	0	3.750	3.800	MS.....	156,736	532,313	10/17/2017	09/15/2047
04004#	AA	2	Center Operating Company AKA Dallas Aren.....			2.C FE.....	318,974	105.004	334,936	318,974	318,974	0	0	0	0	8.200	8.284	MJSD.....	73	26,156	03/30/2001	09/30/2023
04010L	BA	0	ARES CAPITAL CORP.....		2	2.C FE.....	993,798	98.747	987,470	1,000,000	994,724	0	926	0	0	2.150	2.273	JJ.....	9,914	10,869	02/24/2021	07/15/2026
04018V	AA	1	ARES FINANCE CO.....		2	2.C FE.....	4,000,000	100.430	4,017,200	4,000,000	4,000,000	0	0	0	0	4.125	4.125	JD.....	458	82,500	06/24/2021	06/30/2051
040555	CM	4	Arizona Pub Svc Co.....		2	1.G FE.....	3,474,407	123.176	3,562,250	2,892,000	3,427,370	0	(19,543)	0	0	5.050	3.676	MS.....	48,682	146,046	09/02/2020	09/01/2041
040555	CP	7	Arizona Pub Svc Co.....		2	1.G FE.....	7,967,507	118.317	8,614,661	7,281,000	7,903,460	0	(17,859)	0	0	4.700	4.097	JJ.....	157,795	342,207	04/12/2019	01/15/2044
040555	CT	9	Arizona Pub Svc Co.....		2	1.G FE.....	693,960	115.653	676,570	585,000	691,407	0	(2,553)	0	0	4.350	3.234	MN.....	3,252	25,448	02/25/2021	11/15/2045
040555	CX	0	Arizona Pub Svc Co.....		2	1.G FE.....	15,561,644	115.314	16,141,654	13,998,000	15,512,690	0	(33,579)	0	0	4.200	3.537	FA.....	222,102	557,445	07/16/2021	08/15/2048
040555	CY	8	Arizona Pub Svc Co.....		2	1.G FE.....	5,598,127	116.604	6,384,069	5,475,000	5,594,216	0	(3,143)	0	0	4.250	4.102	MS.....	77,563	232,688	07/29/2020	03/01/2049
040555	DA	9	Arizona Pub Svc Co.....		2	1.G FE.....	677,904	104.541	606,338	580,000	674,643	0	(2,321)	0	0	3.500	2.658	JD.....	1,692	20,300	07/29/2020	12/01/2049
040555	DC	5	Arizona Pub Svc Co.....		2	1.G FE.....	3,984,360	90.539	3,621,560	4,000,000	3,984,822	0	353	0	0	2.650	2.669	MS.....	31,211	107,178	09/08/2020	09/15/2050
04248N	AA	1	ARMY HAWAII FAMILY HSG.....			1.D FE.....	16,071,971	133.892	17,959,405	13,413,352	15,750,167	0	(63,757)	0	0	5.524	4.082	JD.....	32,931	740,954	07/09/2018	06/15/2050
042735	BC	3	Arrow Electronics Inc.....		2	2.C FE.....	1,984,040	102.918	2,058,360	2,000,000	1,997,762	0	1,834	0	0	4.500	4.600	MS.....	30,000	90,000	02/12/2013	03/01/2023
04317@	AN	8	ARTHUR J GALLAGHER & CO Series O Note O.....			2.B PL.....	2,000,000	105.769	2,115,380	2,000,000	2,000,000	0	0	0	0	4.310	4.310	JD.....	1,676	86,200	06/24/2014	06/24/2025
04317@	BF	4	AJ GALLAGHER.....			2.B PL.....	5,000,000	104.462	5,223,100	5,000,000	5,000,000	0	0	0	0	4.590	4.590	JD.....	11,475	229,500	06/13/2018	06/28/2033
04317@	BG	2	AJ GALLAGHER.....			2.B PL.....	7,000,000	101.030	7,072,100	7,000,000	7,000,000	0	0	0	0	4.690	4.690	JD.....	16,415	328,300	06/13/2018	06/28/2038
04317@	BU	1	AJ GALLAGHER.....			2.B PL.....	8,000,000	110.307	8,824,592	8,000,000	8,000,000	0	0	0	0	4.240	4.240	JJ.....	142,276	339,200	01/30/2020	01/30/2035
04351L	AB	6	ASCENSION HEALTH.....			1.B FE.....	5,000,000	122.575	6,128,750	5,000,000	5,000,000	0	0	0	0	3.945	3.945	MN.....	25,204	197,250	04/25/2016	11/15/2046
044209	AM	6	ASHLAND LLC.....		2	3.A FE.....	7,755,500	129.486	7,955,620	6,144,000	7,724,296	0	(31,204)	0	0	6.875	4.906	MN.....	53,973	422,400	04/14/2021	05/15/2043
04621W	AE	0	Assured Guaranty LTD.....		2	1.F FE.....	7,390,224	104.238	7,505,136	7,200,000	7,389,223	0	(1,001)	0	0	3.600	3.456	MS.....	94,320	0	09/23/2021	09/15/2051
04774#	AA	0	ATLANTA FALCONS Series A.....			2.B PL.....	5,360,034	103.603	5,553,131	5,360,034	5,360,034	0	0	0	0	3.590	3.590	MS.....	64,142	192,425	08/25/2016	09/01/2042
04774#	AB	8	ATLANTA FALCONS Series B.....			2.B PL.....	3,573,356	102.963	3,679,228	3,573,356	3,573,356	0	0	0	0	3.590	3.590	MS.....	42,761	128,283	11/01/2016	09/01/2042
048677	AG	3	ATLANTIC MARINE CORP COM.....			1.G FE.....	7,501,076	131.283	7,960,969	6,063,976	7,338,073	0	(31,519)	0	0	6.158	4.451	JD.....	31,118	373,420	07/26/2016	12/01/2051
049560	AK	1	Atmos Energy.....		2	1.E FE.....	996,007	133.161	974,739	732,000	991,316	0	(4,692)	0	0	5.500	3.029	JD.....	1,789	20,130	09/14/2021	06/15/2041
049560	AL	9	Atmos Energy.....		2	1.E FE.....	1,218,910	116.080	1,160,800	1,000,000	1,215,740	0	(3,170)	0	0	4.150	2.766	JJ.....	19,136	0	08/02/2021	01/15/2043
049560	AQ	8	Atmos Energy.....		2	1.G FE.....	11,243,148	119.292	13,420,350	11,250,000	11,243,658	0	38	0	0	4.125	4.128	MS.....	136,641	464,063	04/12/2019	03/15/2049
049560	AS	4	Atmos Energy.....		2	1.G FE.....	16,262,720	106.596	17,055,360	16,000,000	16,250,854	0	(5,709)	0	0	3.375	3.287	MS.....	159,000	540,000	12/19/2019	09/15/2049
049560	AW	5	Atmos Energy.....		2	1.G FE.....	4,967,850	97.432	4,871,600	5,000,000	4,967,953	0	103	0	0	2.850	2.882	FA.....	35,625	0	09/21/2021	02/15/2052

E10.13

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
052769	AB	2			2	B FE	2,995,980	102.036	3,061,080	3,000,000	2,999,553	0	453	0	0	3.600	3.616	JD	4,800	108,000	12/10/2012	12/15/2022
05348E	AU	3			2	G FE	9,925,100	105.862	10,586,200	10,000,000	9,975,670	0	7,912	0	0	3.500	3.590	MN	44,722	350,000	11/12/2014	11/15/2024
05348E	AZ	2			2	G FE	1,975,880	118.629	2,372,580	2,000,000	1,978,354	0	506	0	0	3.900	3.969	AO	16,467	78,000	10/07/2016	10/15/2046
05379B	AQ	0			2	G FE	3,160,800	124.192	3,104,800	2,500,000	3,142,487	0	(16,377)	0	0	4.350	2.928	JD	9,063	108,750	11/16/2020	06/01/2048
05379B	D@	3			1	G	15,000,000	97.142	14,571,300	15,000,000	15,000,000	0	0	0	0	3.430	3.430	JD	42,875	514,500	11/26/2019	12/01/2049
05379B	E*	4			2	G IF	4,000,000	96.827	3,873,067	4,000,000	4,000,000	0	0	0	0	2.900	2.900	AO	29,967	0	12/01/2021	10/01/2051
05526D	BF	1			2	B FE	8,088,255	104.824	8,385,920	8,000,000	8,085,354	0	(2,000)	0	0	4.540	4.467	FA	137,209	363,200	07/08/2020	08/15/2047
05526D	BN	4			2	B FE	1,000,000	112.364	1,123,640	1,000,000	1,000,000	0	0	0	0	4.906	4.906	AO	12,129	49,060	03/30/2020	04/02/2030
05526D	BQ	7			2	B FE	2,464,580	113.479	2,269,580	2,000,000	2,451,660	0	(8,856)	0	0	5.282	3.937	AO	26,117	105,640	07/02/2020	04/02/2050
05565E	G#	6			1	F	10,000,000	110.000	11,000,000	10,000,000	10,000,000	0	0	0	0	4.030	4.030	FA	154,483	403,000	02/13/2014	02/13/2026
05565E	H#	5			1	F	13,000,000	105.727	13,744,510	13,000,000	13,000,000	0	0	0	0	3.300	3.300	FA	158,492	429,000	02/18/2015	02/18/2025
05723K	AF	7			2	G FE	4,789,495	113.881	5,124,645	4,500,000	4,780,923	0	(6,582)	0	0	4.080	3.699	JD	8,160	183,600	09/15/2020	12/15/2047
06051G	GG	8			2	G FE	5,494,900	124.565	6,228,250	5,000,000	5,447,574	0	(12,439)	0	0	4.443	3.845	JJ	99,350	222,150	11/30/2017	01/20/2048
06051G	GR	4			2	G FE	30,000,000	107.709	32,312,700	30,000,000	30,000,000	0	0	0	0	3.593	3.440	JJ	479,067	1,077,900	07/18/2017	07/21/2028
06051G	HA	0			2	G FE	5,015,610	117.024	5,266,080	4,500,000	4,986,186	0	(13,677)	0	0	3.946	3.281	JJ	77,934	177,570	10/10/2019	01/23/2049
06406G	AA	9			2	F FE	8,832,228	106.587	9,783,621	9,179,000	8,956,830	0	28,462	0	0	3.000	3.400	AO	46,660	275,370	05/11/2017	10/30/2028
06406Y	AA	0			2	F FE	5,144,615	107.896	5,934,280	5,500,000	5,244,211	0	28,081	0	0	3.300	4.013	FA	64,533	181,500	07/10/2018	08/23/2029
066836	AC	1			2	E FE	8,359,450	96.036	8,163,060	8,500,000	8,359,795	0	345	0	0	3.115	3.180	MN	103,704	0	10/08/2021	11/15/2071
06684Q	AB	8			2	F FE	3,244,950	109.314	3,279,420	3,000,000	3,242,403	0	(2,547)	0	0	3.540	3.107	FA	40,120	53,100	07/01/2021	08/15/2050
06849R	AC	6			2	A FE	16,610,492	148.870	16,450,135	11,050,000	16,456,020	0	(154,472)	0	0	7.500	3.582	MS	244,021	558,300	10/07/2021	09/15/2038
06849R	AK	8			2	B FE	4,621,601	136.163	5,368,907	3,943,000	4,587,003	0	(16,957)	0	0	5.750	4.525	MN	37,787	226,723	02/25/2021	05/01/2043
070101	AH	3			2	F FE	22,855,916	122.658	25,671,093	20,929,000	22,699,735	0	(39,953)	0	0	4.750	4.198	AO	179,495	994,128	01/24/2018	04/26/2047
07123#	AA	1			1	F	9,056,471	109.312	9,899,849	9,056,471	9,056,471	0	0	0	0	4.320	4.359	MON	17,388	391,239	12/18/2017	11/15/2037
071813	BP	3			2	B FE	14,939,260	109.280	16,938,400	15,500,000	14,978,486	0	12,204	0	0	3.500	3.706	FA	204,944	542,500	01/03/2020	08/15/2046
072722	AE	1			2	C FE	3,779,302	118.839	3,717,284	3,128,000	3,762,144	0	(14,501)	0	0	3.831	2.792	MN	15,312	119,834	11/02/2020	11/15/2050
072863	AF	0			2	D FE	35,124,454	118.949	41,840,311	35,175,000	35,130,037	0	850	0	0	3.967	3.975	MN	178,300	1,395,392	05/10/2016	11/15/2046
075887	AV	1			2	C FE	6,762,060	134.683	8,080,980	6,000,000	6,645,433	0	(25,033)	0	0	6.000	5.029	MN	46,000	360,000	10/06/2016	05/15/2039
075887	AX	7			2	C FE	409,187	121.296	430,601	355,000	407,887	0	(1,301)	0	0	5.000	3.879	MN	2,416	17,750	04/21/2021	11/12/2040
075887	BF	5			2	C FE	2,377,027	106.360	2,530,304	2,379,000	2,377,975	0	319	0	0	3.734	3.749	JD	3,948	88,832	11/21/2018	12/15/2024
075887	BM	0			2	C FE	1,125,150	120.256	1,170,091	973,000	1,121,797	0	(3,352)	0	0	4.875	3.835	MN	6,061	47,434	03/22/2021	05/15/2044
075887	BX	6			2	C FE	5,926,620	126.403	7,117,753	5,631,000	5,903,553	0	(5,943)	0	0	4.669	4.348	JD	18,258	262,911	02/25/2021	06/06/2047
075887	CE	7			2	C FE	10,511,988	120.937	12,093,700	10,000,000	10,314,256	0	(53,592)	0	0	6.700	5.953	JD	55,833	670,000	12/29/2017	12/01/2026
081331	AC	4			1	D FE	11,025,800	119.664	11,966,400	10,000,000	10,717,965	0	(138,844)	0	0	5.170	4.240	JD	22,978	517,000	05/31/2016	12/15/2035
084423	AP	7			2	A FE	10,183,033	133.514	12,065,660	9,037,000	10,176,055	0	(33,512)	0	0	6.250	4.980	FA	213,374	424,938	12/20/2021	02/15/2037
084423	AS	1			2	A FE	1,992,400	100.800	2,016,000	2,000,000	1,999,811	0	919	0	0	4.625	4.673	MS	27,236	92,500	03/13/2012	03/15/2022
084423	AT	9			2	A FE	8,688,905	125.184	10,097,341	8,066,000	8,678,714	0	(12,429)	0	0	4.750	4.197	FA	159,640	350,930	07/07/2021	08/01/2044
084423	AU	6			2	A FE	2,928,263	114.777	2,834,992	2,470,000	2,916,924	0	(9,863)	0	0	4.000	3.033	MN	13,448	98,800	02/11/2021	05/12/2050
084423	AV	4			2	A FE	3,983,520	109.579	4,383,160	4,000,000	3,983,807	0	287	0	0	3.550	3.572	MS	35,894	76,522	03/09/2021	03/30/2052
084423	AW	2			2	A FE	4,952,650	95.229	4,761,450	5,000,000	4,952,843	0	193	0	0	3.150	3.192	MS	46,375	0	09/08/2021	09/30/2061
084664	BV	2			1	C FE	4,919,900	119.980	5,999,000	5,000,000	4,930,536	0	1,928	0	0	4.300	4.401	MN	27,472	215,000	12/15/2015	05/15/2043

E10.14

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	For ein g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
084664	CQ	2	Berkshire Hathaway Finance			2 1.C FE	3,222,000	121.644	3,041,100	2,500,000	3,199,584	0	(18,219)	0	0	4.200	2.700	FA	39,667	105,000	10/02/2020	08/15/2048
084664	CR	0	Berkshire Hathaway Finance			2 1.C FE	5,930,028	123.089	6,080,597	4,940,000	5,885,639	0	(21,917)	0	0	4.250	3.177	JJ	96,810	195,288	02/24/2021	01/15/2049
084664	CV	1	Berkshire Hathaway Finance			2 1.C FE	1,998,400	98.806	1,976,120	2,000,000	1,998,442	0	35	0	0	2.850	2.854	AO	12,033	57,000	10/05/2020	10/15/2050
084664	CX	7	Berkshire Hathaway Finance			2 1.C FE	4,942,600	93.110	4,655,500	5,000,000	4,943,843	0	1,243	0	0	2.500	2.555	JJ	57,639	62,500	01/05/2021	01/15/2051
084670	BK	3	Berkshire Hathaway Inc/CI A			2 1.C FE	4,052,799	123.675	4,614,314	3,731,000	4,016,334	0	(8,515)	0	0	4.500	3.962	FA	65,293	167,895	05/16/2017	02/11/2043
09031W	AA	1	BIMBO BAKERIES USA INC			2 2.B FE	4,915,850	108.476	5,423,800	5,000,000	4,916,759	0	909	0	0	4.000	4.098	MN	24,444	100,000	05/12/2021	05/17/2051
09062X	AD	5	Biogen Idec Inc			2 1.G FE	21,309,245	129.559	25,950,668	20,030,000	21,204,731	0	(27,646)	0	0	5.200	4.771	MS	306,682	1,041,560	02/24/2021	09/15/2045
09062X	AG	8	Biogen Idec Inc			2 2.A FE	2,032,710	96.387	1,927,740	2,000,000	2,031,803	0	(715)	0	0	3.150	3.064	MN	10,500	63,000	08/28/2020	05/01/2050
09062X	AJ	2	Biogen Idec Inc			2 2.A FE	6,030,600	98.366	6,133,120	6,235,000	6,034,069	0	3,469	0	0	3.250	3.423	FA	76,552	100,756	07/30/2021	02/15/2051
092113	AH	2	BLACK HILLS CORP			2 2.A FE	2,985,900	105.059	3,151,770	3,000,000	2,996,840	0	1,554	0	0	4.250	4.308	MN	10,979	127,500	11/14/2013	11/30/2023
092113	AN	9	BLACK HILLS CORP			2 2.A FE	14,851,778	113.628	14,515,977	12,775,000	14,804,120	0	(47,658)	0	0	4.200	3.247	MS	157,984	524,475	09/08/2021	09/15/2046
092113	AS	8	BLACK HILLS CORP			2 2.A FE	3,942,924	109.952	4,013,248	3,650,000	3,940,539	0	(2,385)	0	0	3.875	3.422	AO	29,859	76,531	10/04/2021	10/15/2049
09247X	AJ	0	Blackrock Inc			1.D FE	1,989,380	101.224	2,024,480	2,000,000	1,999,486	0	1,212	0	0	3.375	3.438	JD	5,625	67,500	05/22/2012	06/01/2022
09256B	AE	7	BLACKSTONE HOLDINGS FINA			1.E FE	16,912,420	147.528	16,860,975	11,429,000	16,827,743	0	(84,677)	0	0	6.250	3.122	FA	269,851	264,063	08/24/2021	08/15/2042
09256B	AG	2	BLACKSTONE HOLDINGS FINA			1.E FE	8,164,557	130.837	8,068,718	6,167,000	8,103,624	0	(48,267)	0	0	5.000	3.057	JD	13,704	252,100	06/24/2021	06/15/2044
09256B	AH	0	BLACKSTONE HOLDINGS FINA			1.E FE	3,240,569	122.889	3,292,196	2,679,000	3,228,166	0	(12,024)	0	0	4.450	3.201	JJ	54,972	69,153	05/13/2021	07/15/2045
09256B	AK	3	BLACKSTONE HOLDINGS FINA			2 1.E FE	5,053,049	117.545	5,048,558	4,295,000	5,028,695	0	(19,117)	0	0	4.000	3.027	AO	42,473	171,800	10/08/2020	10/02/2047
09256B	AL	1	BLACKSTONE HOLDINGS FINA			2 1.E FE	493,670	101.564	507,820	500,000	494,932	0	560	0	0	2.500	2.641	JJ	5,938	12,500	09/03/2019	01/10/2030
09256B	AM	9	BLACKSTONE HOLDINGS FINA			2 1.E FE	2,164,675	108.641	2,156,524	1,985,000	2,159,798	0	(3,990)	0	0	3.500	3.021	MS	21,421	62,475	03/23/2021	09/10/2049
09261B	AB	6	BLACKSTONE HOLDINGS FINA			2 1.E FE	4,367,516	95.709	4,211,196	4,400,000	4,368,322	0	685	0	0	2.800	2.837	MS	31,142	123,542	02/11/2021	09/30/2050
09261B	AF	7	BLACKSTONE HOLDINGS FINA			2 1.E FE	1,994,780	97.587	1,951,740	2,000,000	1,994,825	0	45	0	0	2.850	2.863	FA	23,117	0	07/29/2021	08/05/2051
093662	AH	7	BLOCK FINANCIAL LLC			2 2.C FE	3,987,480	107.111	4,284,440	4,000,000	3,988,982	0	1,070	0	0	3.875	3.913	FA	58,556	158,444	08/04/2020	08/15/2030
09581J	AC	0	BLUE OWL FINANCE LLC			2 2.B FE	30,448,490	100.653	31,202,430	31,000,000	30,450,850	0	2,360	0	0	4.125	4.230	AO	298,375	0	11/15/2021	10/07/2051
096630	AH	1	Boardwalk Pipelines LP			2 2.C FE	2,497,150	103.428	2,585,700	2,500,000	2,497,478	0	235	0	0	3.400	3.413	FA	32,111	85,944	08/04/2020	02/15/2031
097023	AK	1	Boeing Co			2 2.C FE	3,003,446	157.972	2,977,772	1,885,000	2,892,555	0	(29,239)	0	0	7.875	4.090	AO	31,338	148,444	12/18/2017	04/15/2043
097023	BL	8	Boeing Co			2 2.C FE	1,893,919	97.407	1,962,751	2,015,000	1,906,366	0	2,863	0	0	3.500	3.854	MS	23,508	70,525	05/16/2017	03/01/2045
097023	CB	9	Boeing Co			2 2.C FE	4,666,650	104.404	5,220,200	5,000,000	4,685,464	0	6,201	0	0	3.850	4.245	MN	32,083	192,500	10/29/2018	11/01/2048
097023	CE	3	Boeing Co			2 2.C FE	4,791,500	101.812	5,090,600	5,000,000	4,812,783	0	7,618	0	0	3.500	3.799	MS	58,333	175,000	02/13/2019	03/01/2039
097023	CV	5	Boeing Co			2 2.C FE	1,750,000	128.626	2,250,955	1,750,000	1,750,000	0	0	0	0	5.705	5.705	MN	16,640	99,838	04/30/2020	05/01/2040
097023	CY	9	Boeing Co			2 2.C FE	8,500,000	116.605	9,911,425	8,500,000	8,500,000	0	0	0	0	5.150	5.150	MN	72,958	437,750	04/30/2020	05/01/2030
097023	DC	6	Boeing Co			2 2.C FE	5,008,900	106.761	5,338,050	5,000,000	5,007,839	0	(863)	0	0	3.625	3.604	FA	75,521	135,434	10/29/2020	02/01/2031
09776U	AB	2	BON SECOURS CHARITY HLTH			2 2.C FE	21,250,730	130.688	25,492,011	19,506,000	20,964,219	0	(69,076)	0	0	6.250	5.472	MN	203,188	1,219,125	09/07/2018	11/01/2035
09778P	AB	1	BON SECOURS MERCY			2 1.E FE	188,000	98.358	184,913	188,000	188,000	0	0	0	0	2.095	2.095	JD	328	4,442	10/07/2020	06/01/2031
09951L	AB	9	BOOZ ALLEN HAMILTON INC			2 3.C FE	1,000,000	103.432	1,034,320	1,000,000	1,000,000	0	0	0	0	4.000	4.000	JJ	21,556	0	06/07/2021	07/01/2029
099724	AH	9	Borg Warner			2 2.A FE	17,665,863	116.446	21,355,032	18,339,000	17,709,891	0	13,928	0	0	4.375	4.612	MS	236,242	802,331	07/01/2020	03/15/2045
099724	AJ	5	Borg Warner			2 2.A FE	2,993,940	105.462	3,163,860	3,000,000	2,997,833	0	631	0	0	3.375	3.399	MS	29,813	101,250	03/09/2015	03/15/2025
100743	AL	7	BOSTON GAS COMPANY			2 2.A FE	1,000,000	102.119	1,021,190	1,000,000	1,000,000	0	0	0	0	3.001	3.001	FA	12,504	30,010	07/24/2019	08/01/2029
10112R	AW	4	BOSTON PROPERTIES LP			2 2.A FE	2,946,960	104.631	3,138,930	3,000,000	2,987,767	0	5,522	0	0	3.800	4.006	FA	47,500	114,000	06/20/2013	02/01/2024
10112R	BA	1	BOSTON PROPERTIES LP			2 2.A FE	996,410	112.800	1,128,000	1,000,000	997,356	0	319	0	0	4.500	4.545	JD	3,750	45,000	11/13/2018	12/01/2028

E10.15

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	For ei g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
101137	AE	7	Boston Scientific Corp.....			2.B FE.....	937,447	138.925	903,013	650,000	923,609	0	(13,838)	0	0	7.000	3.213	MN.....	5,814	45,500	03/31/2021	11/15/2035
101137	AL	1	Boston Scientific Corp.....			2.B FE.....	910,691	156.293	898,685	575,000	897,434	0	(12,958)	0	0	7.375	3.244	JJ.....	19,554	42,406	12/21/2020	01/15/2040
101137	AT	4	Boston Scientific Corp.....		2	2.B FE.....	497,200	119.844	599,220	500,000	497,466	0	95	0	4.550	4.593	MS.....	7,583	22,750	02/21/2019	03/01/2039	
101137	AU	1	Boston Scientific Corp.....		2	2.B FE.....	4,317,500	126.985	5,079,400	4,000,000	4,308,784	0	(7,685)	0	4.700	4.181	MS.....	62,667	188,000	10/14/2020	03/01/2049	
101137	AX	5	Boston Scientific Corp.....		2	2.B FE.....	2,989,920	111.153	3,334,590	3,000,000	2,992,409	0	897	0	4.000	4.041	MS.....	40,000	120,000	02/21/2019	03/01/2029	
10240*	AA	7	Bowie Acquisitions LLC.....			2.C PL.....	6,373,088	103.679	6,607,543	6,373,088	6,373,088	0	0	0	3.920	3.921	JD.....	694	249,825	12/16/2019	09/30/2038	
10373Q	AC	4	BP CAP MARKETS AMERICA.....		2	1.F FE.....	4,967,750	110.754	5,537,700	5,000,000	4,976,929	0	2,938	0	3.937	4.016	MS.....	54,681	196,850	10/04/2018	09/21/2028	
10373Q	AE	0	BP CAP MARKETS AMERICA.....		2	1.F FE.....	781,140	112.945	847,088	750,000	772,962	0	(3,049)	0	4.234	3.704	MN.....	4,851	31,755	03/21/2019	11/06/2028	
10373Q	BG	4	BP CAP MARKETS AMERICA.....		2	1.F FE.....	1,132,931	98.708	1,110,465	1,125,000	1,132,611	0	(176)	0	3.000	2.964	FA.....	11,906	33,750	02/21/2020	02/24/2050	
10373Q	BN	9	BP CAP MARKETS AMERICA.....		2	1.F FE.....	3,999,720	94.462	3,778,480	4,000,000	4,000,002	0	201	0	2.772	2.772	MN.....	15,708	138,600	08/05/2020	11/10/2050	
10373Q	BS	8	BP CAP MARKETS AMERICA.....		2	1.F FE.....	4,000,000	98.076	3,923,040	4,000,000	4,000,000	0	0	0	3.001	3.001	MS.....	34,678	0	09/14/2021	03/17/2052	
110122	AQ	1	Bristol-Myers Squibb Co.....			1.F FE.....	6,178,177	138.020	6,445,534	4,670,000	5,966,901	0	(56,302)	0	6.125	3.823	MN.....	47,673	286,038	01/10/2018	05/01/2038	
110122	AX	6	Bristol-Myers Squibb Co.....		2	1.F FE.....	1,600,497	125.293	1,895,683	1,513,000	1,593,519	0	(2,266)	0	4.500	4.126	MS.....	22,695	68,085	10/02/2018	03/01/2044	
110122	CR	7	Bristol-Myers Squibb Co.....		2	1.F FE.....	2,974,740	123.885	3,716,550	3,000,000	2,975,805	0	445	0	4.250	4.300	AO.....	23,021	127,500	05/07/2019	10/26/2049	
110122	DC	9	Bristol-Myers Squibb Co.....		2	1.F FE.....	6,962,942	108.299	7,580,930	7,000,000	6,972,575	0	6,906	0	3.875	3.992	FA.....	102,472	271,250	08/01/2020	08/15/2025	
110122	DF	2	Bristol-Myers Squibb Co.....			1.F FE.....	6,535,634	137.398	8,243,880	6,000,000	6,503,358	0	(15,863)	0	5.700	5.006	AO.....	72,200	342,000	11/22/2020	10/15/2040	
110122	DG	0	Bristol-Myers Squibb Co.....			1.F FE.....	2,082,895	134.853	2,033,583	1,508,000	2,074,574	0	(8,321)	0	5.250	2.899	FA.....	29,909	39,585	07/19/2021	08/15/2043	
110122	DJ	4	Bristol-Myers Squibb Co.....		2	1.F FE.....	5,334,008	133.128	6,656,400	5,000,000	5,318,598	0	(7,658)	0	5.000	4.552	FA.....	94,444	250,000	11/22/2019	08/15/2045	
110122	DK	1	Bristol-Myers Squibb Co.....		2	1.F FE.....	9,756,137	123.466	9,529,106	7,718,000	9,719,512	0	(33,785)	0	4.350	2.898	MN.....	42,899	258,347	09/08/2021	11/15/2047	
110122	DL	9	Bristol-Myers Squibb Co.....		2	1.F FE.....	617,167	128.011	620,853	485,000	614,343	0	(2,824)	0	4.550	3.044	FA.....	8,030	11,034	02/19/2021	02/20/2048	
11042C	AA	8	BRITISH AIR 21-1 A PPT.....			1.F FE.....	1,999,808	99.993	1,999,668	1,999,808	1,999,808	0	0	0	2.900	2.911	MJSD.....	2,578	22,070	07/20/2021	03/15/2035	
11042T	AA	1	BRITISH AIR 18-1 AA PTT.....			1.F FE.....	2,477,580	104.326	2,608,208	2,500,055	2,483,188	0	1,676	0	3.800	3.976	MJSD.....	2,903	95,002	10/30/2018	03/20/2033	
11043X	AA	1	BRITISH AIR 19-1 AA PTT.....			1.F FE.....	4,790,666	103.305	4,860,459	4,704,961	4,773,780	0	(6,008)	0	3.300	3.064	MJSD.....	6,901	155,264	09/13/2019	12/15/2032	
11134L	AH	2	BROADCOM CRP / CAYMN FI.....		2	2.C FE.....	11,250,481	108.488	12,259,144	11,300,000	11,272,604	0	4,828	0	3.875	3.929	JJ.....	201,909	437,875	02/02/2017	01/15/2027	
11135F	AS	0	BROADCOM INC.....		2	2.C FE.....	5,692,818	112.526	6,413,982	5,700,000	5,693,607	0	453	0	4.300	4.313	MN.....	31,318	245,100	05/05/2020	11/15/2032	
11135F	BD	2	BROADCOM INC.....		2	2.C FE.....	8,959,950	116.542	10,488,780	9,000,000	8,965,608	0	3,270	0	5.000	5.057	AO.....	95,000	450,000	04/06/2020	04/15/2030	
11135F	BG	5	BROADCOM INC.....		2	2.C FE.....	1,493,520	104.798	1,571,970	1,500,000	1,493,675	0	155	0	3.750	3.774	FA.....	21,250	32,188	01/04/2021	02/15/2051	
11271R	AB	5	BROOKFIELD FINANCE LLC.....		2	1.G FE.....	680,876	104.463	731,241	700,000	681,220	0	344	0	3.450	3.602	AO.....	5,098	24,150	02/25/2021	04/15/2050	
114259	AT	1	Brooklyn Un Gas Co.....		2	2.A FE.....	1,000,000	107.790	1,077,900	1,000,000	1,000,000	0	0	0	3.865	3.865	MS.....	12,561	38,650	02/27/2019	03/04/2029	
115637	AL	4	BROWN-FORMAN CORP.....		2	1.G FE.....	6,661,418	111.382	7,517,171	6,749,000	6,670,734	0	2,385	0	3.750	3.831	JJ.....	116,701	253,088	01/23/2018	01/15/2043	
115637	AP	5	BROWN-FORMAN CORP.....		2	1.G FE.....	13,594,863	128.224	16,207,514	12,640,000	13,497,882	0	(22,315)	0	4.500	4.044	JJ.....	262,280	568,800	11/20/2017	07/15/2045	
118230	AK	7	Buckeye Partners.....		2	3.B FE.....	6,130,800	102.605	6,156,300	6,000,000	6,021,609	0	(16,332)	0	4.150	3.856	JJ.....	124,500	249,000	06/04/2014	07/01/2023	
12117#	AA	9	Bureau Veritas Holdings Inc.....			2.C.....	6,000,000	104.696	6,281,760	6,000,000	6,000,000	0	0	0	3.670	3.670	MS.....	73,400	220,200	09/01/2017	09/01/2027	
12117#	AB	7	Bureau Veritas Holdings Inc.....			2.C.....	4,000,000	106.522	4,260,880	4,000,000	4,000,000	0	0	0	4.020	4.020	JJ.....	73,700	160,800	07/16/2018	07/16/2028	
12189L	AG	6	BURLINGTN NORTH SANTA FE.....		2	1.D FE.....	2,287,836	128.677	2,354,789	1,830,000	2,257,456	0	(15,739)	0	4.950	3.298	MS.....	26,672	90,585	01/13/2020	09/15/2041	
12189L	AL	5	BURLINGTN NORTH SANTA FE.....		2	1.D FE.....	2,987,400	101.038	3,031,140	3,000,000	2,999,044	0	1,408	0	3.050	3.099	MS.....	30,500	91,500	08/16/2012	09/01/2022	
12189L	AS	0	BURLINGTN NORTH SANTA FE.....		2	1.G FE.....	10,829,100	130.932	13,093,200	10,000,000	10,725,906	0	(19,663)	0	4.900	4.379	AO.....	122,500	490,000	02/29/2016	04/01/2044	
12189L	AU	5	BURLINGTN NORTH SANTA FE.....		2	1.G FE.....	1,334,838	126.428	1,319,908	1,044,000	1,331,938	0	(2,900)	0	4.550	2.861	MS.....	15,834	0	09/09/2021	09/01/2044	
12189L	AX	9	BURLINGTN NORTH SANTA FE.....		2	1.G FE.....	5,786,950	128.454	6,422,700	5,000,000	5,693,190	0	(18,417)	0	4.700	3.795	MS.....	78,333	235,000	06/09/2016	09/01/2045	
12189L	AZ	4	BURLINGTN NORTH SANTA FE.....		2	1.G FE.....	6,943,930	116.321	8,142,470	7,000,000	6,950,727	0	1,171	0	3.900	3.945	FA.....	113,750	273,000	05/09/2016	08/01/2046	

E10.16

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	For ei g n Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
12189T	AX	2			1.D FE	5,107,300	142.402	7,120,100	5,000,000	5,075,490	0	(3,143)	0	0	6.200	6.043	FA	117,111	310,000	01/22/2007	08/15/2036	
124857	AN	3			2.B FE	12,146,226	118.967	13,205,337	11,100,000	12,084,903	0	(26,777)	0	0	4.600	3.997	JJ	235,443	510,600	12/27/2019	01/15/2045	
1248EP	CN	1			3.B FE	1,000,000	103.041	1,030,410	1,000,000	1,000,000	0	0	0	0	4.500	4.500	MN	7,500	45,000	03/04/2020	05/01/2032	
12503M	AA	6			1.G FE	997,590	108.804	1,088,040	1,000,000	998,678	0	235	0	0	3.650	3.679	JJ	17,135	36,500	01/09/2017	01/12/2027	
12527G	AC	7			2.C FE	1,889,980	103.225	2,064,500	2,000,000	1,977,322	0	15,236	0	0	3.450	4.285	JD	5,750	69,000	08/04/2015	06/01/2023	
12541W	AA	8			2.A FE	1,973,640	112.742	2,254,840	2,000,000	1,981,805	0	2,466	0	0	4.200	4.367	AO	17,733	84,000	07/24/2018	04/15/2028	
125523	AH	3			2.A FE	1,979,834	113.727	2,274,540	2,000,000	1,984,333	0	1,934	0	0	4.375	4.510	AO	18,472	87,500	08/28/2019	10/15/2028	
125523	AK	6			2.A FE	4,002,689	129.534	5,181,360	4,000,000	4,002,816	0	(69)	0	0	4.900	4.895	JD	8,711	196,000	08/28/2019	12/15/2048	
125523	BK	5			2.A FE	4,426,744	111.942	5,597,100	5,000,000	4,450,066	0	10,783	0	0	3.875	4.605	AO	40,903	193,750	10/11/2019	10/15/2047	
125523	CB	4			2.A FE	2,499,195	107.467	2,686,675	2,500,000	2,499,461	0	94	0	0	3.400	3.405	MS	28,333	85,000	10/09/2019	03/01/2027	
12572Q	AG	0	SD		1.D FE	5,066,250	105.051	5,252,550	5,000,000	5,022,183	0	(7,065)	0	0	3.000	2.843	MS	44,167	150,000	03/24/2015	03/15/2025	
12572Q	AH	8			1.D FE	12,205,990	129.715	15,565,800	12,000,000	12,193,104	0	(4,163)	0	0	4.150	4.049	JD	22,133	498,000	09/07/2018	06/15/2048	
125896	BL	3			2.B FE	791,814	120.630	793,745	658,000	787,801	0	(3,879)	0	0	4.700	3.370	MS	7,817	30,926	02/19/2021	03/31/2043	
125896	BM	1			2.B FE	6,994,820	104.806	7,336,420	7,000,000	6,998,714	0	560	0	0	3.875	3.884	MS	90,417	271,250	02/24/2014	03/01/2024	
12610#	AC	7			2.B	5,000,000	97.837	4,891,838	5,000,000	5,000,000	0	0	0	0	2.840	2.840	MN	22,483	142,000	11/04/2020	11/04/2030	
12610#	AD	5			2.B	3,500,000	97.750	3,421,251	3,500,000	3,500,000	0	0	0	0	2.940	2.940	MN	16,293	116,620	09/16/2020	09/16/2032	
126117	AE	0			2.A FE	8,203,722	111.025	8,726,565	7,860,000	7,932,202	0	(35,374)	0	0	7.250	6.717	MN	72,814	569,850	01/12/2012	11/15/2023	
126117	AS	9			2.A FE	2,999,640	105.588	3,167,640	3,000,000	2,999,865	0	53	0	0	3.950	3.952	MN	15,142	118,500	02/24/2014	05/15/2024	
126117	AW	0			2.A FE	498,740	97.010	485,050	500,000	498,899	0	116	0	0	2.050	2.078	FA	3,872	10,278	08/11/2020	08/15/2030	
12626P	AN	3			2.A FE	5,375,509	130.879	5,366,039	4,100,000	5,352,567	0	(21,231)	0	0	5.125	3.225	MN	25,098	130,688	07/08/2021	05/18/2045	
126307	BH	9			3.C FE	7,005,000	98.912	6,923,840	7,000,000	7,004,692	0	(308)	0	0	4.500	4.490	MN	40,250	159,250	04/30/2021	11/15/2031	
12636Y	AB	8			2.A FE	3,131,976	119.977	3,163,793	2,637,000	3,129,302	0	(2,674)	0	0	4.400	3.294	MN	16,760	61,028	10/21/2021	05/09/2047	
12636Y	AD	4			2.A FE	21,356,270	122.297	21,423,988	17,518,000	21,307,388	0	(42,235)	0	0	4.500	3.252	AO	190,508	418,905	11/12/2021	04/04/2048	
126408	HA	4			2.A FE	5,446,834	126.560	7,346,808	5,805,000	5,473,243	0	3,745	0	0	4.500	4.839	FA	108,844	249,975	02/25/2021	08/01/2054	
126408	HG	1			2.A FE	15,277,150	122.640	19,622,400	16,000,000	15,300,605	0	4,276	0	0	4.250	4.473	MN	113,333	680,000	11/07/2019	11/01/2066	
126408	HP	1			2.A FE	3,515,970	124.772	3,743,160	3,000,000	3,491,357	0	(10,906)	0	0	4.500	3.546	MS	39,750	135,000	09/09/2019	03/15/2049	
12656*	AP	7			1.G	10,000,000	110.313	11,031,279	10,000,000	10,000,000	0	0	0	0	3.770	3.770	AO	91,108	377,000	10/04/2017	10/04/2037	
126650	BJ	8			2.B FE	2,984,460	121.098	3,632,940	3,000,000	2,993,791	0	936	0	0	6.250	6.296	JD	15,625	187,500	05/23/2007	06/01/2027	
126650	CD	0			2.B FE	1,290,010	132.297	1,322,970	1,000,000	1,279,973	0	(8,718)	0	0	5.300	3.442	JD	3,828	53,000	11/03/2020	12/05/2043	
126650	CN	8			2.B FE	11,302,450	130.292	13,029,200	10,000,000	11,178,640	0	(29,410)	0	0	5.125	4.313	JJ	229,201	512,500	01/09/2018	07/20/2045	
126650	CZ	1			2.B FE	6,918,470	130.974	8,513,310	6,500,000	6,913,904	0	(6,345)	0	0	5.050	4.601	MS	87,533	277,750	04/28/2021	03/25/2048	
126650	DG	2			2.B FE	3,478,150	106.726	3,735,410	3,500,000	3,482,758	0	1,933	0	0	3.250	3.323	FA	42,972	113,750	11/01/2019	08/15/2029	
126650	DN	7			2.B FE	249,590	95.411	238,528	250,000	249,642	0	38	0	0	1.750	1.768	FA	1,580	4,375	08/12/2020	08/21/2030	
126650	DP	2			2.B FE	974,980	96.530	965,300	1,000,000	976,156	0	964	0	0	2.700	2.866	FA	9,750	27,000	10/13/2020	08/21/2040	
12673P	AE	5			2.C FE	2,969,100	103.823	3,114,690	3,000,000	2,993,977	0	3,498	0	0	4.500	4.630	FA	51,000	135,000	08/20/2013	08/15/2023	
12685J	AC	9			4.B FE	100,000	98.151	98,151	100,000	100,000	0	0	0	0	4.000	4.000	MN	511	4,067	10/26/2020	11/15/2030	
127055	AH	4			2.B FE	4,994,600	101.583	5,079,150	5,000,000	4,999,658	0	619	0	0	3.700	3.713	JJ	85,306	185,000	07/09/2012	07/15/2022	
127097	AB	9			2.B FE	4,309,200	105.801	4,232,040	4,000,000	4,282,249	0	(26,951)	0	0	4.375	1.393	JD	14,583	87,500	10/07/2021	06/01/2024	
127097	AH	6			2.B FE	15,184,800	111.827	15,096,645	13,500,000	15,133,768	0	(51,032)	0	0	4.375	2.470	MS	173,906	0	10/07/2021	03/15/2029	
12722@	AA	8			2.A	1,059,525	102.394	1,084,892	1,059,525	1,059,525	0	0	0	0	3.664	3.692	MON	2,265	38,821	02/10/2020	12/31/2029	

E10.17

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	For ei g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
127387	AL	2				1.G FE.....	8,274,578	107.568	8,874,360	8,250,000	8,257,923	0	(2,637)	0	0	4.375	4.338	AO.....	76,198	360,938	10/23/2014.	10/15/2024.
12738A	AC	5			2	2.A FE.....	2,000,000	104.006	2,080,120	2,000,000	2,000,000	0	0	0	7.250	6.697	JD.....	1,208	145,000	06/09/2014.	06/28/2029.	
12739J	AA	9			2	2.A FE.....	2,000,000	106.727	2,134,540	2,000,000	2,000,000	0	0	0	6.250	5.656	JD.....	1,042	125,000	06/09/2014.	06/28/2029.	
13034V	AC	8			1	1.D FE.....	6,526,353	130.413	8,535,531	6,545,000	6,526,427	0	14	0	4.283	4.295	MS.....	93,441	280,322	09/27/2016.	09/01/2116.	
130789	#A	8			1	1.D.....	1,000,000	87.890	878,900	1,000,000	1,000,000	0	0	0	2.870	2.870	MN.....	3,986	14,350	05/11/2021.	05/11/2051.	
130789	#B	6			1	1.D.....	1,000,000	90.449	904,490	1,000,000	1,000,000	0	0	0	3.020	3.020	MN.....	4,194	15,100	05/11/2021.	05/11/2061.	
130789	Y#	1			1	1.D.....	10,000,000	120.000	12,000,000	10,000,000	10,000,000	0	0	0	4.170	4.170	JD.....	23,167	417,000	06/11/2019.	06/11/2059.	
130789	Y@	3			1	1.D.....	2,000,000	109.543	2,190,860	2,000,000	2,000,000	0	0	0	4.070	4.070	JD.....	4,522	81,400	06/11/2019.	06/11/2049.	
133434	AB	6			2	1.G FE.....	2,500,000	104.587	2,614,675	2,500,000	2,500,000	0	0	0	3.302	3.302	JJ.....	38,065	82,550	12/05/2019.	01/15/2035.	
133434	AC	4			1	1.G FE.....	8,692,711	103.501	8,231,435	7,953,000	8,631,683	0	(47,425)	0	3.402	2.617	JJ.....	124,759	270,561	08/14/2020.	01/15/2038.	
133434	AD	2			2	1.G FE.....	1,395,081	108.016	1,357,761	1,257,000	1,389,226	0	(5,855)	0	3.701	2.896	JJ.....	21,452	23,261	01/14/2021.	01/15/2039.	
134011	AL	9			2	2.B FE.....	29,220,256	132.054	31,382,633	23,765,000	28,549,535	0	(347,399)	0	6.165	4.474	AO.....	366,278	1,465,112	05/20/2016.	10/01/2050.	
134429	BH	1			2	2.C FE.....	18,536,655	124.902	23,231,772	18,600,000	18,543,678	0	646	0	4.800	4.816	MS.....	262,880	892,800	02/19/2021.	03/15/2048.	
14040H	BK	0			2	2.B FE.....	7,480,375	107.348	8,051,100	7,500,000	7,490,122	0	1,944	0	3.750	3.782	JJ.....	119,531	281,250	08/03/2016.	07/28/2026.	
14149Y	AY	4			2	2.B FE.....	4,704,550	102.716	5,135,800	5,000,000	4,957,145	0	34,198	0	3.200	3.938	MS.....	47,111	160,000	06/27/2013.	03/15/2023.	
14149Y	BD	9			2	2.B FE.....	5,086,600	120.604	6,030,200	5,000,000	5,078,615	0	(1,819)	0	4.900	4.787	MS.....	72,139	245,000	03/13/2017.	09/15/2045.	
14162V	AB	2			2	2.C FE.....	2,000,000	110.142	2,202,840	2,000,000	2,000,000	0	0	0	5.125	5.125	FA.....	38,722	102,500	07/07/2016.	08/15/2026.	
14165L	AA	3			4	4.A FE.....	9,181,505	103.200	8,885,520	8,610,000	8,925,928	0	(59,450)	0	5.500	4.616	MS.....	157,850	473,550	05/15/2017.	09/01/2026.	
141781	BC	7			1	1.F FE.....	8,393,301	113.305	9,115,387	8,045,000	8,366,092	0	(7,043)	0	4.100	3.818	MN.....	54,974	305,245	12/03/2021.	11/01/2042.	
141781	BF	0			1	1.F FE.....	5,833,536	132.006	6,659,703	5,045,000	5,779,320	0	(18,680)	0	4.760	3.823	MN.....	25,348	240,142	12/19/2019.	11/23/2045.	
141781	BJ	2			2	1.F FE.....	1,382,919	120.642	1,475,452	1,223,000	1,375,864	0	(3,554)	0	3.875	3.180	MN.....	5,002	47,391	12/19/2019.	05/23/2049.	
14215G	AA	4			2	1.D FE.....	2,000,000	103.275	2,065,500	2,000,000	2,000,000	0	0	0	3.147	3.147	JJ.....	11,189	0	10/20/2021.	07/01/2051.	
142339	AF	7			2	2.B FE.....	9,978,600	101.848	10,184,800	10,000,000	9,997,031	0	3,298	0	3.750	3.785	MN.....	47,917	375,000	12/07/2015.	11/15/2022.	
14310F	AA	0			2	2.A FE.....	21,408,403	130.594	22,161,802	16,970,000	21,250,215	0	(123,508)	0	5.625	3.872	MS.....	241,292	954,563	03/15/2021.	03/30/2043.	
14314C	AA	3			2	2.A FE.....	1,385,913	136.196	1,449,125	1,064,000	1,376,822	0	(6,814)	0	5.650	3.857	MS.....	17,701	60,116	08/26/2020.	09/15/2048.	
14314D	AA	1			2	2.A FE.....	998,410	106.935	1,069,350	1,000,000	998,727	0	141	0	3.500	3.519	MS.....	9,917	35,000	09/05/2019.	09/19/2029.	
14448C	AR	5			2	2.C FE.....	13,204,118	104.696	16,385,971	15,651,000	13,340,215	0	79,561	0	3.377	4.579	AO.....	126,261	528,534	05/12/2017.	04/05/2040.	
14448C	AS	3			2	2.C FE.....	12,416,650	106.614	14,925,960	14,000,000	12,461,014	0	27,348	0	3.577	4.245	AO.....	119,631	500,780	06/19/2020.	04/05/2050.	
149123	CD	1			2	1.F FE.....	10,834,100	127.002	12,700,200	10,000,000	10,727,334	0	(21,009)	0	4.300	3.807	MN.....	54,944	430,000	06/14/2016.	05/15/2044.	
149123	CE	9			2	1.F FE.....	10,542,354	144.091	13,767,895	9,555,000	10,507,460	0	(8,238)	0	4.750	4.239	MN.....	57,994	453,863	07/26/2017.	05/15/2064.	
149123	CF	6			2	1.F FE.....	3,040,830	109.897	3,296,910	3,000,000	3,039,142	0	(894)	0	3.250	3.178	MS.....	27,625	97,500	12/19/2019.	09/19/2049.	
14918A	AD	1			2	1.G FE.....	249,073	102.985	257,463	250,000	249,091	0	18	0	3.368	3.388	JJ.....	4,210	6,993	09/10/2020.	07/01/2050.	
14987B	AE	3			2	2.B FE.....	2,512,650	103.515	2,587,875	2,500,000	2,502,237	0	(1,668)	0	3.849	3.777	AO.....	20,314	96,225	12/16/2014.	04/15/2023.	
151895	F*	5			2	2.C.....	3,000,000	93.472	2,804,166	3,000,000	3,000,000	0	0	0	2.930	2.930	JJ.....	41,020	43,950	01/13/2021.	01/13/2033.	
15189W	AD	2			2	2.A FE.....	6,140,623	135.921	5,824,215	4,285,000	6,036,035	0	(83,111)	0	6.625	3.292	MN.....	47,314	283,881	10/09/2020.	11/01/2037.	
15189W	AH	3			2	2.A FE.....	1,404,150	135.863	1,358,630	1,000,000	1,397,033	0	(7,117)	0	5.850	3.034	JJ.....	26,975	0	07/16/2021.	01/15/2041.	
15189X	AN	8			2	1.F FE.....	4,787,111	125.820	4,617,594	3,670,000	4,739,884	0	(35,686)	0	4.500	2.716	AO.....	41,288	165,150	09/01/2020.	04/01/2044.	
15189X	AT	5			2	1.F FE.....	5,200,080	124.635	6,231,750	5,000,000	5,189,700	0	(4,069)	0	4.250	4.014	FA.....	88,542	212,500	04/11/2019.	02/01/2049.	
153527	AN	6			2	3.B FE.....	1,507,500	101.022	1,515,330	1,500,000	1,506,509	0	(820)	0	4.125	4.051	AO.....	13,063	61,703	10/01/2020.	10/15/2030.	

E10.18

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description			Code	For Foreign Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
156700	AX	4	Century Tel Entp.....			4.B FE.....	4,870,000	108.112	5,675,880	5,250,000	5,134,535	0	53,775	0	0	6.750	8.013	JD.....	29,531	354,375	02/09/2016	12/01/2023	
161175	AZ	7	Charter Comm Opt LLC/Cap.....		2	2.C FE.....	1,500,000	129.371	1,940,565	1,500,000	1,500,000	0	0	0	6.384	6.384	AO.....	18,088	95,760	07/09/2015	10/23/2035		
161175	BA	1	Charter Comm Opt LLC/Cap.....		2	2.C FE.....	8,700,845	136.856	8,895,640	6,500,000	8,621,837	0	(52,411)	0	6.484	4.261	AO.....	79,609	421,460	06/23/2020	10/23/2045		
161175	BB	9	Charter Comm Opt LLC/Cap.....		2	2.C FE.....	3,000,000	101.486	3,044,580	3,000,000	3,000,000	0	0	0	4.464	3.494	JJ.....	58,776	133,920	07/09/2015	07/23/2022		
161175	BM	5	Charter Comm Opt LLC/Cap.....		2	2.C FE.....	4,942,300	119.540	5,977,000	5,000,000	4,948,780	0	1,918	0	5.375	5.471	AO.....	67,188	268,750	04/03/2018	04/01/2038		
161175	BN	3	Charter Comm Opt LLC/Cap.....		2	2.C FE.....	9,536,095	124.987	9,495,262	7,597,000	9,474,877	0	(40,072)	0	5.750	4.174	AO.....	109,207	436,828	06/17/2020	04/01/2048		
161175	BR	4	Charter Comm Opt LLC/Cap.....		2	2.C FE.....	4,996,750	114.585	5,729,250	5,000,000	4,998,194	0	202	0	5.050	5.056	MS.....	63,826	252,500	01/14/2019	03/30/2029		
166756	AH	9	CHEVRON USA INC.....		2	1.D FE.....	5,000,000	92.490	4,624,500	5,000,000	5,000,000	0	0	0	2.343	2.343	FA.....	45,233	117,150	08/10/2020	08/12/2050		
166756	AT	3	CHEVRON USA INC.....		2	1.D FE.....	10,352,101	147.881	10,202,310	6,899,000	10,219,299	0	(132,802)	0	6.000	2.700	MS.....	137,980	413,940	01/12/2021	03/01/2041		
166756	AU	0	CHEVRON USA INC.....		2	1.D FE.....	2,083,159	138.703	2,007,032	1,447,000	2,062,126	0	(21,033)	0	5.250	2.635	MN.....	9,707	75,968	01/04/2021	11/15/2043		
16829@	AD	5	Chick-fil-A Series D.....			2.B.....	1,000,000	97.611	976,113	1,000,000	1,000,000	0	0	0	1.820	1.820	AO.....	3,134	18,200	10/29/2020	10/29/2027		
16876H	AB	5	CHILDREN'S HEATH SYS TX.....		2	1.D FE.....	3,760,942	94.693	3,852,111	4,068,000	3,768,869	0	6,689	0	2.511	2.890	FA.....	38,589	105,269	10/23/2020	08/15/2050		
16876Y	AA	0	CHILDREN'S HEALTH CARE.....			1.D FE.....	10,194,887	106.775	10,090,238	9,450,000	10,175,576	0	(18,210)	0	3.448	3.016	FA.....	123,094	325,836	01/25/2021	08/15/2049		
171239	AJ	5	CHUBB INA HOLDINGS INC.....		2	1.F FE.....	5,966,820	102.332	6,139,920	6,000,000	5,966,854	0	34	0	3.050	3.074	JD.....	21,858	0	11/15/2021	12/15/2061		
171484	AE	8	CHURCHILL DOWNS INC.....		2	4.A FE.....	1,806,875	103.671	1,814,243	1,750,000	1,798,374	0	(8,501)	0	4.750	4.002	JJ.....	38,330	41,563	03/10/2021	01/15/2028		
172062	AD	3	CINCINNATI FINL CORP.....			1.G FE.....	12,343,000	136.333	13,633,300	10,000,000	11,903,176	0	(110,043)	0	6.125	4.192	MN.....	102,083	612,500	09/20/2017	11/01/2034		
172062	AE	1	CINCINNATI FINL CORP.....			1.G FE.....	21,644,078	136.333	24,812,606	18,200,000	20,954,698	0	(155,220)	0	6.125	4.554	MN.....	185,792	1,114,750	03/23/2017	11/01/2034		
17275R	AD	4	Cisco Systems Inc.....			1.E FE.....	6,107,800	143.829	7,191,450	5,000,000	5,990,890	0	(38,668)	0	5.900	4.258	FA.....	111,444	295,000	10/25/2018	02/15/2039		
17275R	AF	9	Cisco Systems Inc.....			1.E FE.....	3,001,110	139.502	4,185,060	3,000,000	3,001,012	0	(32)	0	5.500	5.497	JJ.....	76,083	165,000	06/02/2010	01/15/2040		
17288X	AA	2	CITADEL LP.....		2	2.B FE.....	12,763,050	103.190	12,898,750	12,500,000	12,555,695	0	(55,048)	0	5.375	4.897	JJ.....	306,076	671,875	12/05/2017	01/17/2023		
172967	BL	4	Citigroup Inc.....			2.B FE.....	6,354,400	132.915	6,645,750	5,000,000	6,034,733	0	(77,589)	0	6.625	4.163	JD.....	14,722	331,250	07/27/2017	06/15/2032		
172967	DR	9	Citigroup Inc.....			2.B FE.....	5,352,900	136.786	8,207,160	6,000,000	5,511,407	0	18,636	0	6.125	7.024	FA.....	128,625	367,500	12/10/2009	08/25/2036		
172967	KR	1	Citigroup Inc.....			2.B FE.....	662,909	123.267	684,132	555,000	656,996	0	(2,575)	0	4.750	3.610	MN.....	3,149	26,363	08/19/2019	05/18/2046		
172967	MD	0	Citigroup Inc.....		2	2.A FE.....	7,453,350	128.711	7,722,660	6,000,000	7,384,586	0	(32,177)	0	4.650	3.331	JJ.....	122,450	279,000	12/06/2019	07/23/2048		
172967	ME	8	Citigroup Inc.....		2	2.A FE.....	14,626,140	110.489	15,468,460	14,000,000	14,444,528	0	(75,532)	0	3.980	3.287	MS.....	156,326	557,200	07/30/2019	03/20/2030		
177376	AF	7	Citrix Systems Inc.....		2	2.B FE.....	7,948,000	101.556	8,124,480	8,000,000	7,956,392	0	4,569	0	3.300	3.377	MS.....	88,000	264,000	02/20/2020	03/01/2030		
178180	GD	1	CITY NATL BK - BEV HILLS.....			1.F FE.....	2,652,066	102.629	2,485,674	2,422,000	2,438,142	0	(29,098)	0	5.375	4.109	JJ.....	60,029	130,183	06/18/2013	07/15/2022		
18055#	AU	6	CLARION LION Series S No. RS-12.....			1.G.....	4,000,000	104.901	4,196,043	4,000,000	4,000,000	0	0	0	3.610	3.610	JJ.....	60,568	144,400	07/30/2015	07/30/2025		
18055#	AV	4	CLARION LION Series T No. RT-14.....			1.G.....	12,000,000	106.279	12,753,436	12,000,000	12,000,000	0	0	0	3.710	3.710	JJ.....	186,737	445,200	07/30/2015	07/30/2027		
18055#	BG	6	Clarion Lion Properties Fund.....			1.G.....	11,000,000	106.511	11,716,176	11,000,000	11,000,000	0	0	0	3.670	3.670	JJ.....	186,151	403,700	07/15/2019	07/15/2028		
18055#	BH	4	Clarion Lion Properties Fund.....			1.G.....	8,000,000	107.594	8,607,525	8,000,000	8,000,000	0	0	0	3.750	3.750	JJ.....	138,333	300,000	07/15/2019	07/15/2029		
185508	AE	8	Cleco Power LLC.....			2.A FE.....	2,977,290	140.760	4,222,800	3,000,000	2,984,280	0	675	0	6.500	6.558	JD.....	16,250	195,000	11/22/2005	12/01/2035		
185508	AG	3	Cleco Power LLC.....			2.A FE.....	3,574,018	136.930	3,970,970	2,900,000	3,493,239	0	(19,782)	0	6.000	4.396	JD.....	14,500	174,000	08/02/2017	12/01/2040		
18551P	AC	3	CLECO CORPORATION.....		2	2.C FE.....	3,000,000	106.739	3,202,170	3,000,000	3,000,000	0	0	0	3.743	3.743	MN.....	18,715	112,290	05/12/2016	05/01/2026		
18600T	AA	0	CLEVELAND CLINIC FOUND.....			1.C FE.....	7,473,210	149.684	7,484,200	5,000,000	7,471,857	0	(1,353)	0	4.858	3.190	JJ.....	121,450	0	08/24/2021	01/01/2114		
186108	CE	4	Cleveland Elec Illum Co.....			2.B FE.....	5,777,500	133.860	6,693,000	5,000,000	5,637,676	0	(28,738)	0	5.950	4.749	JD.....	13,222	297,500	08/05/2016	12/15/2036		
189054	AU	3	Clorox Co.....		2	2.A FE.....	4,995,350	106.584	5,329,200	5,000,000	4,998,466	0	485	0	3.500	3.511	JD.....	7,778	175,000	12/04/2014	12/15/2024		
191216	DC	1	Coca Cola Co.....		2	1.F FE.....	621,163	96.238	601,488	625,000	621,272	0	85	0	2.500	2.529	MS.....	4,601	15,495	09/14/2020	03/15/2051		
19123#	AB	4	COCA-COLA BEV SE Series B.....			1.F FE.....	18,000,000	110.875	19,957,497	18,000,000	18,000,000	0	0	0	3.640	3.640	JD.....	5,460	655,200	03/01/2018	12/28/2032		
195869	AQ	5	Colonial Pipeline.....		2	1.G FE.....	9,914,250	118.344	11,834,400	10,000,000	9,920,213	0	1,612	0	4.250	4.301	AO.....	89,722	425,000	04/03/2018	04/15/2048		

E10.19

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	For B n d C H A R	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
20030N	BK	6	Comcast Corp.....		1.G FE.....	1,066,470	125.137	1,251,370	1,000,000	1,059,169	0	(1,566)	0	0	4.750	4.332	MS.....	15,833	47,500	11/14/2016	03/01/2044	
20030N	BQ	3	Comcast Corp.....		1.G FE.....	5,574,900	124.660	6,233,000	5,000,000	5,507,403	0	(13,276)	0	0	4.600	3.928	FA.....	86,889	230,000	06/02/2016	08/15/2045	
20030N	CC	3	Comcast Corp.....		1.G FE.....	4,803,260	115.410	4,616,400	4,000,000	4,786,114	0	(14,757)	0	0	3.969	2.871	MN.....	26,460	119,070	08/24/2021	11/01/2047	
20030N	CE	9	Comcast Corp.....		1.G FE.....	4,995,450	116.164	5,227,380	4,500,000	4,973,042	0	(10,358)	0	0	3.999	3.405	MN.....	29,993	179,955	10/10/2019	11/01/2049	
20030N	CK	5	Comcast Corp.....		1.G FE.....	1,953,720	115.472	2,309,440	2,000,000	1,957,081	0	898	0	0	4.000	4.135	MS.....	26,667	80,000	02/02/2018	03/01/2048	
20030N	CM	1	Comcast Corp.....		1.G FE.....	6,168,486	127.635	5,998,845	4,700,000	6,152,285	0	(16,201)	0	0	4.700	2.994	AO.....	46,634	110,450	07/26/2021	10/15/2048	
200339	DX	4	Comerica Bank.....		2.A FE.....	8,629,325	108.248	9,201,080	8,500,000	8,555,700	0	(14,305)	0	0	4.000	3.802	JJ.....	145,444	340,000	05/10/2016	07/27/2025	
20035A	AA	2	COMED FINANCING III.....		2.B FE.....	8,097,383	121.491	8,205,502	6,754,000	8,019,067	0	(78,162)	0	0	6.350	4.233	MS.....	126,281	354,108	04/01/2021	03/15/2033	
201723	AP	8	Commercial Metals.....		3.A FE.....	504,688	99.397	496,985	500,000	504,222	0	(465)	0	0	3.875	3.738	FA.....	7,319	10,387	01/19/2021	02/15/2031	
202795	JG	6	Commonwealth Edison Co.....		1.F FE.....	6,945,540	121.615	8,513,050	7,000,000	6,951,694	0	1,127	0	0	4.350	4.397	MN.....	38,908	304,500	11/12/2015	11/15/2045	
202795	JP	6	Commonwealth Edison Co.....		1.F FE.....	3,522,660	118.986	3,569,580	3,000,000	3,495,829	0	(11,844)	0	0	4.000	3.086	MS.....	40,000	120,000	09/06/2019	03/01/2049	
20449E	EE	2	Compass Bank.....		1.G FE.....	11,985,300	114.303	13,716,360	12,000,000	11,995,502	0	906	0	0	5.900	5.910	AO.....	177,000	708,000	03/23/2006	04/01/2026	
205887	BN	1	Conagra Inc.....		2.C FE.....	5,413,517	134.112	7,107,936	5,300,000	5,411,532	0	(1,985)	0	0	6.625	6.405	FA.....	132,647	341,188	07/16/2021	08/15/2039	
205887	BR	2	Conagra Inc.....		2.C FE.....	2,015,515	101.924	2,081,288	2,042,000	2,038,101	0	3,537	0	0	3.200	3.384	JJ.....	28,316	65,344	12/16/2014	01/25/2023	
205887	CE	0	Conagra Inc.....		2.C FE.....	10,419,023	135.005	11,694,133	8,662,000	10,386,111	0	(29,070)	0	0	5.400	4.132	MN.....	77,958	437,184	05/19/2021	11/01/2048	
207597	EG	6	Connecticut Lt & Pwr Co Ct.....		1.E FE.....	5,210,550	120.513	6,025,650	5,000,000	5,181,984	0	(5,128)	0	0	4.300	4.047	AO.....	45,389	215,000	10/23/2015	04/15/2044	
207597	EL	5	Connecticut Lt & Pwr Co Ct.....		1.E FE.....	8,643,335	119.924	10,193,540	8,500,000	8,635,340	0	(3,058)	0	0	4.000	3.901	AO.....	85,000	340,000	03/25/2019	04/01/2048	
20825C	AQ	7	Conocophillips.....		1.G FE.....	2,913,060	145.517	2,910,340	2,000,000	2,840,436	0	(36,227)	0	0	6.500	3.270	FA.....	54,167	130,000	12/12/2019	02/01/2039	
20825C	AX	2	Conocophillips.....		1.G FE.....	3,180,449	112.843	3,385,290	3,000,000	3,160,451	0	(19,998)	0	0	4.300	3.361	FA.....	48,733	129,000	02/08/2021	08/15/2028	
20825C	BB	9	Conocophillips.....		1.G FE.....	9,104,108	131.968	10,557,440	8,000,000	9,082,404	0	(21,704)	0	0	4.875	4.016	AO.....	97,500	390,000	02/08/2021	10/01/2047	
20825C	BD	5	Conocophillips.....		1.G FE.....	18,294,104	131.151	21,482,534	16,380,000	18,258,150	0	(35,954)	0	0	4.850	4.127	FA.....	300,118	794,430	02/08/2021	08/15/2048	
20826F	AC	0	CONOCOPHILLIPS COMPANY.....		1.G FE.....	2,934,665	120.112	3,303,080	2,750,000	2,934,287	0	(5,280)	0	0	4.300	3.845	MN.....	15,110	118,250	10/10/2019	11/15/2044	
20826F	AD	8	CONOCOPHILLIPS COMPANY.....		1.G FE.....	5,989,380	105.645	6,338,700	6,000,000	5,996,589	0	1,114	0	0	3.350	3.371	MN.....	25,683	201,000	11/06/2014	11/15/2024	
20826F	AR	7	CONOCOPHILLIPS COMPANY.....		1.G FE.....	1,979,540	148.484	2,969,680	2,000,000	1,981,281	0	337	0	0	5.950	6.024	MS.....	35,039	119,000	03/03/2016	03/15/2046	
209111	EM	1	Consolidated Edison.....		2.A FE.....	2,700,580	137.672	2,753,440	2,000,000	2,557,914	0	(28,763)	0	0	6.200	3.692	JD.....	5,511	124,000	08/16/2016	06/15/2036	
209111	EQ	2	Consolidated Edison.....		2.A FE.....	6,442,050	129.742	6,487,100	5,000,000	6,157,837	0	(57,423)	0	0	5.700	3.670	JD.....	23,750	285,000	08/19/2016	12/01/2036	
209111	FG	3	Consolidated Edison.....		2.A FE.....	9,990,000	118.395	11,839,500	10,000,000	9,991,298	0	199	0	0	4.500	4.506	JD.....	37,500	450,000	11/12/2015	12/01/2045	
209111	FH	1	Consolidated Edison.....		1.G FE.....	9,985,900	108.805	10,880,500	10,000,000	9,987,432	0	305	0	0	3.850	3.858	JD.....	17,111	385,000	06/14/2016	06/15/2046	
209111	FK	4	Consolidated Edison.....		2.A FE.....	7,475,529	119.267	8,238,964	6,908,000	7,446,320	0	(7,362)	0	0	4.300	3.887	JD.....	24,754	297,044	09/27/2017	12/01/2056	
209111	FN	8	Consolidated Edison.....		2.A FE.....	3,386,536	113.669	3,864,746	3,400,000	3,387,147	0	158	0	0	4.000	4.020	MN.....	17,378	136,000	11/13/2017	11/15/2057	
21036P	AT	5	Constellation Brands Inc.....		2.C FE.....	2,171,287	120.032	2,262,603	1,885,000	2,165,743	0	(5,545)	0	0	4.500	3.589	MN.....	12,253	84,825	03/24/2021	05/09/2047	
21036P	BD	9	Constellation Brands Inc.....		2.B FE.....	22,869,510	131.384	25,948,340	19,750,000	22,813,135	0	(31,106)	0	0	5.250	4.239	MN.....	132,490	774,375	12/15/2021	11/15/2048	
210518	CU	8	Consumers Energy Co.....		1.F FE.....	1,301,333	114.883	1,292,434	1,125,000	1,301,080	0	(252)	0	0	3.950	2.941	MN.....	5,678	0	12/15/2021	05/15/2043	
210518	CY	0	Consumers Energy Co.....		2.1.F FE.....	560,463	116.410	541,307	465,000	558,617	0	(1,846)	0	0	4.100	2.907	MN.....	2,436	14,658	07/19/2021	11/15/2045	
210518	DB	9	Consumers Energy Co.....		1.E FE.....	3,044,695	119.593	2,989,825	2,500,000	3,040,866	0	(3,829)	0	0	4.050	2.860	MN.....	12,938	50,625	10/12/2021	05/15/2048	
210518	DD	5	Consumers Energy Co.....		1.E FE.....	4,828,029	125.658	4,808,932	3,827,000	4,823,997	0	(4,032)	0	0	4.350	2.938	AO.....	35,145	31,581	11/12/2021	04/15/2049	
210518	DN	3	Consumers Energy Co.....		1.E FE.....	1,998,320	97.578	1,951,560	2,000,000	1,998,336	0	16	0	0	2.650	2.654	FA.....	20,464	0	08/02/2021	08/15/2052	
219023	AC	2	Ingredion Inc.....		2.B FE.....	5,623,027	139.944	5,810,475	4,152,000	5,514,434	0	(36,728)	0	0	6.625	3.767	AO.....	58,070	170,594	10/25/2021	04/15/2037	
219350	AR	6	Corning Inc.....		2.A FE.....	11,868,750	120.419	12,041,900	10,000,000	11,010,501	0	(191,083)	0	0	7.250	4.787	FA.....	273,889	725,000	01/26/2017	08/15/2036	
219350	AV	7	Corning Inc.....		2.A FE.....	4,502,680	135.775	5,431,000	4,000,000	4,437,122	0	(14,192)	0	0	5.750	4.852	FA.....	86,889	230,000	11/16/2016	08/15/2040	

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SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description			Code	For Foreign Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
219350	BF	1	Corning Inc.....			2 A FE.....	4,181,720	119.243	4,769,720	4,000,000	4,177,621	0	(2,191)	0	0	4.375	4.135	MN	22,361	175,000	05/12/2020	11/15/2057	
219350	BP	9	Corning Inc.....			2 A FE.....	2,991,600	112.381	3,371,430	3,000,000	2,991,916	0	158	0	0	3.900	3.916	MN	14,950	117,000	11/14/2019	11/15/2049	
219350	BQ	7	Corning Inc.....			2 A FE.....	11,018,603	132.448	12,378,590	9,346,000	11,009,429	0	(5,985)	0	0	5.450	4.570	MN	65,084	509,357	06/22/2020	11/15/2079	
224044	BR	7	Cox Communications Inc.....			2 B FE.....	477,461	133.225	479,610	360,000	476,275	0	(1,186)	0	0	6.450	3.627	JD	1,935	11,610	10/13/2021	12/01/2036	
224044	BT	3	Cox Communications Inc.....			2 B FE.....	355,773	138.728	346,820	250,000	353,699	0	(2,074)	0	0	6.950	3.585	JD	1,448	8,688	07/15/2021	06/01/2038	
224044	BY	2	Cox Communications Inc.....			2 B FE.....	1,316,350	120.962	1,209,620	1,000,000	1,301,494	0	(10,468)	0	0	4.700	2.790	JD	2,089	47,000	07/23/2020	12/15/2042	
224044	CC	9	Cox Communications Inc.....			2 B FE.....	7,430,060	116.599	7,211,648	6,185,000	7,401,221	0	(24,004)	0	0	4.500	3.206	JD	773	188,325	09/09/2021	06/30/2043	
224044	CK	1	Cox Communications Inc.....			2 B FE.....	23,903,497	123.082	29,004,273	23,565,000	23,902,715	0	(5,295)	0	0	4.600	4.493	FA	409,507	1,052,940	07/26/2021	08/15/2047	
224044	CM	7	Cox Communications Inc.....			2 B FE.....	2,975,700	93.636	2,809,080	3,000,000	2,976,387	0	536	0	0	2.950	2.991	AO	22,125	91,942	09/10/2020	10/01/2050	
224044	CP	0	Cox Communications Inc.....			2 B FE.....	1,988,700	104.976	2,099,520	2,000,000	1,988,848	0	148	0	0	3.600	3.631	JD	3,200	38,600	05/18/2021	06/15/2051	
224399	AP	0	Crane Co.....			2 B FE.....	2,554,530	137.413	2,610,847	1,900,000	2,524,089	0	(20,297)	0	0	6.550	3.657	MN	15,902	91,700	07/16/2021	11/15/2036	
224399	AR	6	Crane Co.....			2 B FE.....	4,999,600	105.449	5,272,450	5,000,000	4,999,911	0	43	0	0	4.450	4.451	JD	9,889	222,500	12/10/2013	12/15/2023	
224399	AT	2	Crane Co.....			2 B FE.....	15,666,382	111.279	16,854,317	15,146,000	15,649,125	0	(11,012)	0	0	4.200	3.991	MS	187,306	606,312	04/05/2021	03/15/2048	
22541L	AE	3	Credit Suisse FB USA Inc.....			1 F FE.....	16,171,332	142.597	17,482,392	12,260,000	15,422,165	0	(235,926)	0	0	7.125	4.087	JJ	402,792	873,525	02/07/2019	07/15/2032	
22822V	AE	1	Crown Castle International Cor.....			2 C C FE.....	2,257,918	108.813	2,448,293	2,250,000	2,254,402	0	(813)	0	0	4.000	3.955	MS	30,000	90,000	02/28/2017	03/01/2027	
22822V	AM	3	Crown Castle International Cor.....			2 C C FE.....	30,376,333	128.619	33,010,066	25,665,000	30,286,334	0	(63,893)	0	0	5.200	4.066	FA	504,175	877,890	10/12/2021	07/01/2049	
22822V	AQ	4	Crown Castle International Cor.....			2 C C FE.....	578,310	112.755	563,775	500,000	576,880	0	(1,430)	0	0	4.150	3.304	JJ	10,375	10,375	02/11/2021	07/01/2050	
231021	AJ	5	Cummins Engine.....			1 E FE.....	18,414,361	128.632	20,581,120	16,000,000	17,272,385	0	(178,889)	0	0	7.125	5.534	MS	380,000	1,140,000	05/06/2015	03/01/2028	
231021	AS	5	Cummins Engine.....			2 F FE.....	8,349,645	92.395	7,853,575	8,500,000	8,353,769	0	3,384	0	0	2.600	2.686	MS	73,667	225,297	11/03/2020	09/01/2050	
23204H	BM	9	CUSTOMERS BANK.....			2 B FE.....	10,000,000	106.845	10,684,500	10,000,000	10,000,000	0	0	0	0	6.125	5.519	JD	8,507	612,500	06/24/2014	06/26/2029	
232806	B*	9	Cypress Semiconductor Corp Series D Seni.....			2 C C FE.....	7,000,000	99.687	6,978,078	7,000,000	7,000,000	0	0	0	0	3.270	3.270	JD	9,538	114,450	03/30/2021	06/16/2033	
232820	AK	6	Cytec Industries Inc.....			2 B FE.....	6,997,130	106.334	7,443,380	7,000,000	6,998,929	0	295	0	0	3.950	3.955	MN	46,083	276,500	11/05/2014	05/01/2025	
23317H	AB	8	DDR CORP.....			2 C C FE.....	4,901,200	101.563	5,078,150	5,000,000	4,984,244	0	11,028	0	0	3.375	3.613	MN	21,563	168,750	05/22/2013	05/15/2023	
23338V	AD	8	DTE ELECTRIC CO.....			2 E FE.....	3,953,376	121.139	3,815,879	3,150,000	3,929,300	0	(24,076)	0	0	4.300	2.788	JJ	67,725	67,725	01/14/2021	07/01/2044	
23338V	AH	9	DTE ELECTRIC CO.....			2 E FE.....	6,096,973	119.240	6,260,100	5,250,000	6,062,779	0	(16,352)	0	0	4.050	3.168	MN	27,169	192,375	10/12/2021	05/15/2048	
23338V	AJ	5	DTE ELECTRIC CO.....			2 E FE.....	3,277,710	118.472	3,554,160	3,000,000	3,263,426	0	(5,954)	0	0	3.950	3.444	MS	39,500	118,500	07/05/2019	03/01/2049	
23357*	AS	0	DTE GAS Company Series D.....			1 F IF.....	3,000,000	95.849	2,875,476	3,000,000	3,000,000	0	0	0	0	2.850	2.850	JD	10,688	0	11/16/2021	12/01/2051	
233835	AQ	0	Daimler Chrysler NA Holdings.....			1 G FE.....	19,446,532	148.851	18,506,645	12,433,000	17,217,041	0	(442,601)	0	0	8.500	3.500	JJ	478,498	1,056,805	05/11/2017	01/18/2031	
233853	AA	8	DAIMLER TRUCKS FINAN NA.....			2 A FE.....	2,000,000	100.138	2,002,760	2,000,000	2,000,000	0	0	0	0	0.550	0.550	MJSD	550	0	12/02/2021	06/14/2023	
23385H	AA	7	DAIRY FARMERS OF AMERICA.....			3 A FE.....	7,000,000	104.375	7,306,250	7,000,000	7,000,000	0	0	0	0	7.125	7.125	JD	41,563	498,750	09/15/2016	01/01/9999	
23386#	AU	6	DAIRY FARMERS Series H.....			2 B FE.....	10,000,000	109.536	10,953,628	10,000,000	10,000,000	0	0	0	0	4.930	4.930	JJ	239,653	493,000	01/03/2019	01/03/2031	
235036	7A	2	DALLAS-FORT WORTH TX INTERNATI.....			1 E FE.....	5,038,220	102.439	5,121,950	5,000,000	5,037,386	0	(798)	0	0	2.919	2.880	MN	24,325	145,950	12/10/2020	11/01/2050	
235825	AJ	5	DANA HOLDING CORP.....			3 B FE.....	1,250,000	99.901	1,248,763	1,250,000	1,250,000	0	0	0	0	4.500	4.500	FA	5,781	0	11/16/2021	02/15/2032	
235851	AR	3	Danaher Corp.....			2 A FE.....	5,218,715	123.232	6,087,661	4,940,000	5,195,316	0	(6,555)	0	0	4.375	4.030	MS	63,637	216,125	03/21/2018	09/15/2045	
235851	AV	4	Danaher Corp.....			2 A FE.....	4,948,500	95.617	4,780,850	5,000,000	4,949,910	0	1,144	0	0	2.600	2.650	AO	32,500	128,194	09/29/2020	10/01/2050	
237194	AM	7	Darden Restaurants Inc.....			2 B FE.....	20,107,706	115.906	23,185,836	20,004,000	20,134,288	0	3,819	0	0	4.550	4.489	FA	343,847	717,512	09/08/2021	02/15/2048	
23745Q	AA	2	DARTMOUTH-HITCH HEALTH.....			1 F FE.....	19,467,466	119.018	23,089,492	19,400,000	19,466,942	0	(760)	0	0	4.178	4.155	FA	337,722	802,176	06/30/2021	08/01/2048	
240019	BV	0	Dayton Pwr & Lt Co.....			2 A FE.....	22,657,775	114.401	23,010,617	20,114,000	22,600,647	0	(54,736)	0	0	3.950	3.254	JD	35,311	794,503	05/21/2021	06/15/2049	
244199	BD	6	Deere & Company.....			1 F FE.....	16,118,440	124.204	16,146,520	13,000,000	14,855,418	0	(205,951)	0	0	5.375	3.283	AO	145,573	698,750	04/09/2015	10/16/2029	

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SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description			Code	For eig n Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
24617#	AA	9	DELAWARE NORTH COMPANIES INC BOSTON No.....			2.B PL.....	6,820,080	102.770	7,008,988	6,820,080	6,820,080	0	0	0	0	3.820	3.820	MN.....	34,013	260,527	11/14/2014.	11/14/2034.	
24703D	BE	0	DELL INT LLC / EMC CORP.....			2.C FE.....	4,983,400	99.005	4,950,250	5,000,000	4,983,428	0	28	0	0	3.375	3.398	JD.....	8,438	0	12/06/2021.	12/15/2041.	
24703T	AA	4	DELL INT LLC/EMC CORP.....			2.B FE.....	1,067,863	105.524	1,126,996	1,068,000	1,067,909	0	46	0	0	5.450	5.456	JD.....	2,587	29,103	06/22/2021.	06/15/2023.	
24703T	AD	8	DELL INT LLC/EMC CORP.....			2.B FE.....	6,774,046	115.699	7,520,435	6,500,000	6,746,661	0	(27,385)	0	0	6.020	5.009	JD.....	17,391	195,650	06/22/2021.	06/15/2026.	
24703T	AJ	5	DELL INT LLC/EMC CORP.....			2.B FE.....	2,202,166	152.394	3,047,880	2,000,000	2,197,987	0	(4,180)	0	0	8.100	6.982	JJ.....	74,700	81,000	06/22/2021.	07/15/2036.	
24703T	AK	2	DELL INT LLC/EMC CORP.....			2.B FE.....	8,825,027	166.607	9,163,385	5,500,000	8,795,737	0	(29,290)	0	0	8.350	4.318	JJ.....	211,765	125,250	10/08/2021.	07/15/2046.	
247109	BR	1	DELMARVA PWR & LIGHT CO.....			1.F FE.....	2,699,121	111.036	2,936,902	2,645,000	2,693,025	0	(1,578)	0	0	4.000	3.868	JD.....	8,817	105,800	11/20/2017.	06/01/2042.	
247109	BT	7	DELMARVA PWR & LIGHT CO.....			1.F FE.....	2,683,677	118.024	2,714,552	2,300,000	2,666,307	0	(10,853)	0	0	4.150	3.163	MN.....	12,196	95,450	11/02/2020.	05/15/2045.	
24715@	AK	0	DELOITTE & TOUCHE Series C Note C-17.....			1.F.....	10,000,000	106.023	10,602,300	10,000,000	10,000,000	0	0	0	0	4.350	4.350	MN.....	53,167	435,000	11/17/2011.	11/17/2023.	
250847	DZ	0	Detroit Edison Co.....			1.F FE.....	4,627,689	126.159	4,604,804	3,650,000	4,620,386	0	(7,303)	0	0	5.450	2.986	FA.....	75,149	0	11/15/2021.	02/15/2035.	
250847	EK	2	Detroit Edison Co.....			1.F FE.....	5,246,357	112.938	5,050,587	4,472,000	5,232,173	0	(14,184)	0	0	3.950	2.828	JD.....	7,851	106,097	07/19/2021.	06/15/2042.	
25278X	AN	9	DIAMONDBACK ENERGY INC.....			2.C FE.....	14,019,650	106.149	14,860,860	14,000,000	14,016,479	0	(1,944)	0	0	3.500	3.482	JD.....	40,833	490,000	02/07/2020.	12/01/2029.	
25278X	AQ	2	DIAMONDBACK ENERGY INC.....			2.C FE.....	1,993,380	114.881	2,297,620	2,000,000	1,993,464	0	84	0	0	4.400	4.420	MS.....	23,711	44,000	03/18/2021.	03/24/2051.	
254010	AE	1	DIGNITY HEALTH.....			2.A FE.....	21,362,123	140.673	27,377,779	19,462,000	21,292,093	0	(13,613)	0	0	5.267	4.748	MN.....	170,844	1,025,064	09/28/2016.	11/01/2064.	
25434*	AB	9	DIMENSIONAL FUND Series A.....			1.E PL.....	6,000,000	103.914	6,234,813	6,000,000	6,000,000	0	0	0	0	3.260	3.260	FA.....	73,893	195,600	02/15/2018.	02/15/2025.	
25434*	AH	6	DIMENSIONAL FUND.....			1.E FE.....	4,000,000	97.058	3,882,339	4,000,000	4,000,000	0	0	0	0	2.880	2.880	JD.....	8,000	0	12/06/2021.	12/06/2036.	
25466A	AJ	0	DISCOVER BANK.....			2.B FE.....	8,926,730	105.890	9,530,100	9,000,000	8,961,556	0	7,560	0	0	3.450	3.552	JJ.....	132,825	310,500	02/02/2017.	07/27/2026.	
25466A	AN	1	DISCOVER BANK.....			2.B FE.....	1,566,965	104.546	1,612,099	1,542,000	1,555,457	0	(7,950)	0	0	4.682	4.115	FA.....	28,477	72,196	07/09/2020.	08/09/2028.	
254687	CZ	7	Walt Disney Co.....			2.A FE.....	2,999,270	106.324	3,189,720	3,000,000	2,999,615	0	133	0	0	3.700	3.705	MS.....	32,683	111,000	03/20/2019.	09/15/2024.	
254687	DR	4	Walt Disney Co.....			1.G FE.....	10,229,970	132.057	11,535,179	8,735,000	9,849,960	0	(142,312)	0	0	7.280	4.957	JD.....	1,766	635,908	03/21/2019.	06/30/2028.	
254687	ER	3	Walt Disney Co.....			1.G FE.....	1,674,310	147.502	2,065,028	1,400,000	1,652,834	0	(8,014)	0	0	6.150	4.707	FA.....	32,527	86,100	03/20/2019.	02/15/2041.	
254687	FB	7	Walt Disney Co.....			2.A FE.....	2,996,782	131.752	3,952,560	3,000,000	2,996,789	0	7	0	0	4.750	4.757	MN.....	18,208	142,500	03/20/2019.	11/15/2046.	
254687	FR	2	Walt Disney Co.....			1.G FE.....	5,487,185	124.534	6,849,370	5,500,000	5,487,909	0	415	0	0	4.625	4.643	MS.....	69,247	254,375	03/19/2020.	03/23/2040.	
254687	FX	9	Walt Disney Co.....			2.A FE.....	999,320	104.141	1,041,410	1,000,000	999,445	0	57	0	0	2.650	2.657	JJ.....	12,367	30,917	05/11/2020.	01/13/2031.	
254709	AL	2	Discover Financial Svcs Inc.....			2.C FE.....	2,996,520	105.893	3,176,790	3,000,000	2,998,753	0	364	0	0	3.750	3.764	MS.....	36,563	112,500	03/02/2015.	03/04/2025.	
25470D	AK	5	DISCOVERY COMMUNICATIONS.....			2.C FE.....	2,997,450	104.992	3,149,760	3,000,000	2,999,102	0	261	0	0	3.450	3.460	MS.....	30,475	103,500	02/25/2015.	03/15/2025.	
25470D	AT	6	DISCOVERY COMMUNICATIONS.....			2.C FE.....	998,790	124.245	1,242,450	1,000,000	998,869	0	21	0	0	5.200	5.208	MS.....	14,589	52,000	09/07/2017.	09/20/2047.	
25470D	BC	2	DISCOVERY COMMUNICATIONS.....			2.C FE.....	9,057,993	106.119	9,656,829	9,100,000	9,080,561	0	6,274	0	0	3.900	3.980	MN.....	45,348	354,900	04/04/2018.	11/15/2024.	
25470D	BG	3	DISCOVERY COMMUNICATIONS.....			2.C FE.....	3,320,100	125.510	3,765,300	3,000,000	3,308,184	0	(5,698)	0	0	5.300	4.628	MN.....	20,317	159,000	11/05/2019.	05/15/2049.	
256746	AK	4	Dollar Tree Inc.....			2.B FE.....	3,999,030	100.912	4,036,480	4,000,000	3,999,031	0	1	0	0	3.375	3.376	JD.....	11,250	0	11/29/2021.	12/01/2051.	
257469	AJ	5	Dominion Resources Inc.....			2.B FE.....	4,957,750	122.706	6,135,300	5,000,000	4,975,788	0	1,481	0	0	5.250	5.306	FA.....	109,375	262,500	07/21/2003.	08/01/2033.	
25746U	BD	0	Dominion Resources Inc.....			2.B FE.....	11,407,465	145.181	10,859,539	7,480,000	11,227,883	0	(167,061)	0	0	7.000	3.091	JD.....	23,271	523,600	04/27/2021.	06/15/2038.	
25746U	DF	3	Dominion Resources Inc.....			2.B FE.....	995,720	107.735	1,077,350	1,000,000	996,711	0	564	0	0	3.600	3.670	MS.....	10,600	36,000	03/17/2020.	03/15/2027.	
260003	AG	3	Dover Corp.....			2.A FE.....	1,473,810	139.813	1,516,971	1,085,000	1,416,381	0	(14,282)	0	0	6.600	4.017	MS.....	21,085	71,610	09/15/2017.	03/15/2038.	
260003	AK	4	Dover Corp.....			2.A FE.....	2,778,042	129.903	2,781,223	2,141,000	2,765,958	0	(12,084)	0	0	5.375	3.288	MS.....	38,360	57,539	07/22/2021.	03/01/2041.	
260543	CE	1	Dow Chem Co.....			2.B FE.....	7,971,691	128.121	8,789,101	6,860,000	7,855,043	0	(33,040)	0	0	5.250	4.151	MN.....	46,019	360,150	10/15/2020.	11/15/2041.	
260543	CG	6	Dow Chem Co.....			2.B FE.....	3,529,575	118.365	4,142,775	3,500,000	3,527,808	0	(838)	0	0	4.375	4.316	MN.....	19,566	153,125	07/31/2019.	11/15/2042.	
260543	CR	2	Dow Chem Co.....			2.B FE.....	10,813,772	140.650	13,135,304	9,339,000	10,755,057	0	(29,098)	0	0	5.550	4.540	MN.....	44,633	518,315	04/06/2020.	11/30/2048.	
260543	CV	3	Dow Chem Co.....			2.B FE.....	7,655,870	127.540	8,927,800	7,000,000	7,634,757	0	(13,761)	0	0	4.800	4.216	MN.....	42,933	336,000	09/23/2020.	05/15/2049.	
260543	DD	2	Dow Chem Co.....			2.B FE.....	3,970,400	108.589	4,343,560	4,000,000	3,971,540	0	935	0	0	3.600	3.640	MN.....	18,400	175,600	08/17/2020.	11/15/2050.	

E10.22

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	For eig n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
26078J	AF	7			2	2.A FE	41,894,080	140.275	47,342,813	33,750,000	41,614,381	0	(160,028)	0	0	5.419	3.976	MN	233,694	1,828,913	04/28/2021	11/15/2048
26113*	AA	7				1.F PL	2,100,000	98.019	2,058,404	2,100,000	2,100,000	0	0	0	0	3.650	3.650	FA	27,466	38,325	02/22/2021	02/22/2041
26113@	AA	5				1.F PL	3,900,000	98.019	3,822,750	3,900,000	3,900,000	0	0	0	0	3.650	3.650	FA	51,009	71,175	02/22/2021	02/22/2041
26138E	AT	6			2	2.B FE	629,716	119.276	644,090	540,000	627,696	0	(2,019)	0	0	4.500	3.479	MN	3,105	24,300	02/25/2021	11/15/2045
26138E	AY	5			2	2.B FE	431,499	118.915	444,742	374,000	430,291	0	(1,207)	0	0	4.420	3.499	JD	735	16,531	02/25/2021	12/15/2046
263901	AD	2			2	1.F FE	1,452,275	114.968	1,437,100	1,250,000	1,450,366	0	(1,909)	0	0	4.200	3.106	MS	15,458	0	09/28/2021	03/15/2042
26441Y	AY	3			2	2.A FE	8,898,930	106.113	9,550,170	9,000,000	8,966,582	0	10,630	0	0	3.750	3.886	JD	28,125	337,500	11/12/2014	12/01/2024
26442E	AG	5			2	1.F FE	4,914,756	120.326	5,384,589	4,475,000	4,903,407	0	(10,842)	0	0	4.300	3.698	FA	80,177	192,425	12/07/2020	02/01/2049
26444B	AC	8				1.A FE	1,999,952	101.979	2,039,580	2,000,000	1,999,921	0	(32)	0	0	2.799	2.799	JJ	5,754	0	11/17/2021	07/01/2041
26746*	AA	2				1.G PL	1,824,659	99.832	1,821,592	1,824,659	1,824,659	0	0	0	0	4.400	4.400	JD	3,568	80,062	06/23/2020	06/15/2040
26746@	AA	0				1.G PL	3,175,341	101.330	3,217,568	3,175,341	3,175,341	0	0	0	0	4.400	4.400	JD	6,210	139,327	06/23/2020	06/15/2040
26882P	BE	1				2.A FE	148,285	147.575	147,575	100,000	148,214	0	(71)	0	0	7.000	3.111	AO	1,478	0	12/17/2021	10/15/2037
26884T	AE	2				2.A FE	6,049,616	135.619	5,912,988	4,360,000	6,024,268	0	(25,347)	0	0	5.625	3.074	MS	72,213	93,375	09/28/2021	03/15/2042
26884T	AL	6			2	2.A FE	5,033,000	105.950	5,297,500	5,000,000	5,009,969	0	(3,476)	0	0	3.850	3.771	MN	24,597	192,500	06/30/2014	11/15/2024
26884T	AN	2			2	2.A FE	6,735,332	121.276	7,816,238	6,445,000	6,747,434	0	(1,426)	0	0	4.500	4.142	FA	109,565	207,675	08/24/2021	02/15/2045
26885B	AA	8			2	3.C FE	10,241,546	103.980	10,761,930	10,350,000	10,317,384	0	11,723	0	0	4.000	4.130	FA	172,500	414,000	09/16/2014	08/01/2024
27004@	AA	5				2.B PL	5,371,878	106.259	5,708,098	5,371,878	5,371,878	0	0	0	0	4.580	4.581	JJ	113,448	246,032	10/01/2013	01/15/2039
27409L	AE	3			2	1.F FE	3,526,065	98.853	3,459,855	3,500,000	3,525,228	0	(712)	0	0	3.000	2.961	JD	4,667	82,500	10/12/2021	06/15/2050
276480	AE	0			2	1.G FE	14,940,446	121.905	17,676,225	14,500,000	14,935,205	0	(5,241)	0	0	4.800	4.577	MN	116,000	348,000	06/30/2021	11/01/2043
277432	AL	4			2	2.C FE	1,655,021	120.076	1,849,170	1,540,000	1,647,807	0	(3,324)	0	0	4.800	4.278	MS	24,640	73,920	01/21/2020	09/01/2042
277432	AN	0			2	2.C FE	7,937,920	101.124	8,089,920	8,000,000	7,995,568	0	6,924	0	0	3.600	3.691	FA	108,800	288,000	05/29/2012	08/15/2022
277432	AP	5			2	2.C FE	17,906,254	119.875	20,097,044	16,765,000	17,858,574	0	(30,952)	0	0	4.650	4.184	AO	164,576	779,573	02/25/2021	10/15/2044
277432	AR	1			2	2.C FE	2,985,180	106.869	3,206,070	3,000,000	2,994,721	0	1,521	0	0	3.800	3.859	MS	33,567	114,000	11/10/2014	03/15/2025
278642	AF	0			2	2.A FE	31,926,487	111.704	31,756,330	28,429,000	31,776,772	0	(115,663)	0	0	4.000	3.198	JJ	524,357	1,069,780	05/14/2021	07/15/2042
278642	AZ	6			2	2.A FE	4,977,744	108.971	5,145,611	4,722,000	4,976,026	0	(1,717)	0	0	3.650	3.354	MN	24,417	86,177	08/24/2021	05/10/2051
278865	AW	0			2	1.G FE	1,461,444	110.793	1,545,562	1,395,000	1,458,223	0	(1,643)	0	0	3.700	3.424	MN	8,603	51,615	12/20/2019	11/01/2046
283677	AW	2			2	2.B FE	3,072,808	132.293	3,505,765	2,650,000	2,989,937	0	(17,928)	0	0	6.000	4.697	MN	20,317	159,000	11/30/2016	05/15/2035
283677	AX	0			2	2.B FE	5,369,440	146.618	5,864,720	4,000,000	5,157,803	0	(45,983)	0	0	7.500	4.892	MS	88,333	300,000	11/30/2016	03/15/2038
283677	AZ	5			2	2.B FE	2,076,519	122.424	2,146,093	1,753,000	2,070,233	0	(6,273)	0	0	5.000	3.794	JD	7,304	62,650	06/16/2021	12/01/2044
286857	B@	5				1.G	15,000,000	110.000	16,500,000	15,000,000	15,000,000	0	0	0	0	4.370	4.370	JD	20,029	655,500	12/20/2018	12/20/2048
286857	D@	3				1.G	1,000,000	94.312	943,120	1,000,000	1,000,000	0	0	0	0	3.280	3.280	MN	4,647	32,800	11/10/2020	11/10/2050
29103D	AM	8			2	2.C FE	23,953,247	118.087	23,459,163	19,866,000	23,843,992	0	(99,604)	0	0	4.750	3.506	JD	41,939	943,635	03/11/2021	06/15/2046
292480	AH	3			2	2.C FE	7,682,849	104.480	8,044,960	7,700,000	7,695,280	0	1,865	0	0	3.900	3.927	MN	38,372	300,300	06/03/2014	05/15/2024
292480	AJ	9			2	2.C FE	497,225	107.681	538,405	500,000	497,402	0	62	0	0	5.000	5.039	MN	3,194	25,000	08/29/2019	05/15/2044
292480	AM	2			2	2.C FE	3,992,840	107.087	4,283,480	4,000,000	3,994,245	0	622	0	0	4.150	4.172	MS	48,878	166,000	09/04/2019	09/15/2029
29248H	AC	7			2	1.F FE	3,000,000	101.405	3,042,150	3,000,000	3,000,000	0	0	0	0	3.075	3.075	MS	26,650	92,250	09/14/2020	09/17/2051
29250R	AP	1				2.A FE	4,545,870	150.143	4,504,290	3,000,000	4,515,278	0	(30,592)	0	0	7.500	3.427	AO	47,500	112,500	07/20/2021	04/15/2038
29273R	AT	6			2	2.C FE	1,467,788	110.550	1,713,525	1,550,000	1,470,189	0	2,001	0	0	5.150	5.568	FA	33,260	79,825	10/29/2020	02/01/2043
29273R	BJ	7			2	2.C FE	5,989,708	124.661	6,438,741	5,165,000	5,957,538	0	(17,469)	0	0	6.125	5.006	JD	14,060	316,356	02/05/2020	12/15/2045
29278N	AG	8			2	2.C FE	4,490,505	114.644	5,158,980	4,500,000	4,492,463	0	829	0	0	5.250	5.278	AO	49,875	236,250	01/08/2019	04/15/2029

E10.23

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description			Code	For Foreign Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
29364W	AK	4	Entergy Louisiana LLC.....			1.F FE.....	2,006,165	110.890	1,940,575	1,750,000	1,840,407	0	(29,894)	0	0	5.400	3.468	MN.....	15,750	94,500	12/15/2015	11/01/2024	
29364W	AX	6	Entergy Louisiana LLC.....			1.F FE.....	9,940,200	106.021	10,602,100	10,000,000	9,959,447	0	3,657	0	0	3.050	3.100	JD.....	25,417	305,000	05/16/2016	06/01/2031	
29364W	BA	5	Entergy Louisiana LLC.....			1.F FE.....	1,996,880	113.778	2,275,560	2,000,000	1,997,488	0	175	0	0	4.000	4.014	MS.....	23,556	80,000	03/20/2018	03/15/2033	
29366M	AA	6	ENTERGY ARKANSAS LLC.....			1.F FE.....	8,374,469	118.930	8,527,281	7,170,000	8,339,187	0	(28,641)	0	0	4.200	3.260	AO.....	75,285	301,140	11/18/2020	04/01/2049	
29366M	AB	4	ENTERGY ARKANSAS LLC.....			1.F FE.....	1,992,100	93.201	1,864,020	2,000,000	1,992,279	0	171	0	0	2.650	2.669	JD.....	2,356	53,000	09/08/2020	06/15/2051	
29366W	AA	4	ENTERGY MISSISSIPPI INC.....			1.F FE.....	7,424,522	115.240	8,094,458	7,024,000	7,410,093	0	(9,134)	0	0	3.850	3.523	JD.....	22,535	270,424	11/10/2020	06/01/2049	
293791	AF	6	Enterprise Products Oper.....			2.A FE.....	547,153	135.483	643,544	475,000	540,049	0	(4,197)	0	0	6.875	5.239	MS.....	10,885	32,656	04/07/2020	03/01/2033	
29379V	AQ	6	Enterprise Products Oper.....			2.A FE.....	3,003,102	138.722	3,745,494	2,700,000	2,988,540	0	(8,671)	0	0	6.450	5.525	MS.....	58,050	174,150	04/06/2020	09/01/2040	
29379V	BA	0	Enterprise Products Oper.....			2.A FE.....	6,163,326	120.661	6,439,678	5,337,000	6,113,459	0	(22,554)	0	0	4.850	3.854	MS.....	76,215	258,845	09/25/2019	03/15/2044	
29379V	BC	6	Enterprise Products Oper.....			2.A FE.....	3,782,114	123.593	3,716,442	3,007,000	3,775,212	0	(6,903)	0	0	5.100	3.462	FA.....	57,935	0	09/07/2021	02/15/2045	
29379V	BE	2	Enterprise Products Oper.....			2.A FE.....	3,488,835	106.333	3,721,655	3,500,000	3,496,115	0	1,151	0	0	3.750	3.788	FA.....	49,583	131,250	10/02/2014	02/15/2025	
29379V	BW	2	Enterprise Products Oper.....			2.A FE.....	7,427,190	112.391	7,867,370	7,000,000	7,409,582	0	(8,225)	0	0	4.200	3.854	JJ.....	123,317	294,000	10/11/2019	01/31/2050	
29379V	BY	8	Enterprise Products Oper.....			2.A FE.....	823,300	105.206	1,052,060	1,000,000	828,112	0	2,677	0	0	3.700	4.803	JJ.....	15,519	37,000	03/09/2020	01/31/2051	
29379V	BZ	5	Enterprise Products Oper.....			2.A FE.....	5,961,600	108.302	6,498,120	6,000,000	5,962,512	0	416	0	0	3.950	3.982	JJ.....	99,408	237,000	01/06/2020	01/31/2060	
29379V	CA	9	Enterprise Products Oper.....			2.A FE.....	2,976,990	98.341	2,950,230	3,000,000	2,977,611	0	440	0	0	3.200	3.239	FA.....	36,267	98,133	07/30/2020	02/15/2052	
294429	AG	0	Equifax Inc.....			2.B FE.....	4,118,708	142.510	4,986,425	3,499,000	4,035,356	0	(21,450)	0	0	7.000	5.516	JJ.....	122,465	244,930	09/26/2017	07/01/2037	
294429	AJ	4	Equifax Inc.....			2.B FE.....	8,734,636	101.786	9,120,026	8,960,000	8,932,623	0	27,737	0	0	3.300	3.629	JD.....	13,141	295,680	06/10/2014	12/15/2022	
294429	AS	4	Equifax Inc.....			2.B FE.....	1,010,300	104.785	1,047,850	1,000,000	1,008,762	0	(938)	0	0	3.100	2.978	MN.....	3,961	31,000	04/28/2020	05/15/2030	
29444U	BT	2	Equinix Inc.....			2.B FE.....	5,678,465	102.205	5,635,584	5,514,000	5,678,104	0	(361)	0	0	3.400	3.241	FA.....	116,652	0	10/04/2021	02/15/2052	
29717P	AS	6	ESSEX PORTFOLIO LP.....			2.A FE.....	8,709,250	122.384	8,566,880	7,000,000	8,707,560	0	(1,690)	0	0	4.500	3.114	MS.....	92,750	0	12/20/2021	03/15/2048	
29736R	AG	5	ESTEE LAUDER CO INC.....			1.E FE.....	7,756,157	126.385	9,376,503	7,419,000	7,720,338	0	(7,805)	0	0	4.375	4.100	JD.....	14,426	324,581	06/07/2017	06/15/2045	
29736R	AK	6	ESTEE LAUDER CO INC.....			1.E FE.....	8,157,050	125.380	10,030,400	8,000,000	8,143,270	0	(3,460)	0	0	4.150	4.033	MS.....	97,756	332,000	08/08/2017	03/15/2047	
29977A	B#	1	Evercore Partners Inc SERIES F.....			2.B.....	5,000,000	108.294	5,414,700	5,000,000	5,000,000	0	0	0	0	4.440	4.438	AO.....	37,617	222,000	08/01/2019	08/01/2031	
29977A	B@	3	Evercore Partners Inc SERIES E.....			2.B.....	2,000,000	107.963	2,159,260	2,000,000	2,000,000	0	0	0	0	4.340	4.338	AO.....	14,708	86,800	08/01/2019	08/01/2029	
299808	AH	8	EVEREST REINSURANCE HLDG.....			1.G FE.....	13,106,090	105.260	13,683,800	13,000,000	13,103,482	0	(2,132)	0	0	3.500	3.455	AO.....	96,056	465,111	10/14/2020	10/15/2050	
30042*	AB	3	Eversource Gas Co of Mass Series B AO 20.....			2.A IF.....	10,000,000	95.332	9,533,166	10,000,000	10,000,000	0	0	0	0	2.920	2.920	AO.....	74,622	0	09/29/2021	10/01/2051	
30212P	BH	7	EXPEDIA GROUP INC.....			2.C FE.....	2,998,177	99.961	2,998,830	3,000,000	2,998,205	0	28	0	0	2.950	2.958	MS.....	26,058	47,200	06/15/2021	03/15/2031	
30231G	AN	2	Exxon Mobil Corporation.....			1.D FE.....	1,018,890	108.728	1,087,280	1,000,000	1,017,986	0	(516)	0	0	3.567	3.452	MS.....	11,395	35,670	03/13/2020	03/06/2045	
30231G	AW	2	Exxon Mobil Corporation.....			1.D FE.....	12,007,100	116.967	14,036,040	12,000,000	12,006,744	0	(166)	0	0	4.114	4.110	MS.....	164,560	493,680	10/03/2018	03/01/2046	
30231G	AZ	5	Exxon Mobil Corporation.....			1.D FE.....	3,037,080	101.546	3,046,380	3,000,000	3,035,322	0	(830)	0	0	3.095	3.031	FA.....	34,819	92,850	10/02/2019	08/16/2049	
30231G	BG	6	Exxon Mobil Corporation.....			1.D FE.....	3,138,558	123.091	3,692,730	3,000,000	3,134,525	0	(3,124)	0	0	4.327	4.039	MS.....	36,780	129,810	09/14/2020	03/19/2050	
30231G	BM	3	Exxon Mobil Corporation.....			1.D FE.....	2,382,800	108.570	2,171,400	2,000,000	2,370,854	0	(8,656)	0	0	3.452	2.540	AO.....	14,575	69,040	08/07/2020	04/15/2051	
302491	AV	7	FMC Corp.....			2.C FE.....	12,349,554	120.299	12,389,594	10,299,000	12,301,584	0	(42,118)	0	0	4.500	3.397	AO.....	115,864	463,455	03/12/2021	10/01/2049	
30251B	AB	4	FMR LLC.....			1.E FE.....	7,390,089	145.390	8,185,457	5,630,000	7,153,241	0	(55,914)	0	0	6.450	4.270	MN.....	46,401	363,135	09/29/2017	11/15/2039	
30251B	AC	2	FMR LLC.....			1.E FE.....	29,019,004	148.270	33,216,928	22,403,000	28,182,026	0	(190,817)	0	0	6.500	4.467	JD.....	68,765	1,456,195	06/06/2017	12/14/2040	
30251B	AE	8	FMR LLC.....			1.E FE.....	4,363,959	130.438	4,922,730	3,774,000	4,310,462	0	(15,870)	0	0	5.150	4.130	FA.....	80,984	194,361	12/19/2019	02/01/2043	
30288*	AE	0	FLNG Liquefaction 2 LLC.....			2.B FE.....	16,972,200	108.486	18,412,404	16,972,200	16,972,200	0	0	0	0	4.390	4.389	JD.....	2,070	745,080	05/21/2019	12/31/2038	
314275	AC	2	Federated Retail Holding.....			3.C FE.....	10,968,300	106.092	10,609,200	10,000,000	10,810,750	0	(33,191)	0	0	6.375	5.577	MS.....	187,708	637,500	08/25/2016	03/15/2037	
31428X	AW	6	FedEx Corp.....			2.B FE.....	4,123,720	127.205	5,088,200	4,000,000	4,115,258	0	(2,863)	0	0	5.100	4.885	JJ.....	94,067	204,000	10/04/2018	01/15/2044	

E10.24

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description			Code	Foreign Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
31428X	BB	1	FedEx Corp.....			2.B FE.....	4,623,550	112.236	5,611,800	5,000,000	4,670,350	0	7,930	0	0	4.100	4.565	FA	85,417	205,000	05/13/2015	02/01/2045	
31428X	BG	0	FedEx Corp.....			2.B FE.....	4,027,440	120.127	4,805,080	4,000,000	4,024,912	0	(577)	0	0	4.550	4.507	AO	45,500	182,000	03/28/2017	04/01/2046	
31428X	BN	5	FedEx Corp.....			2.B FE.....	2,859,840	118.071	3,542,130	3,000,000	2,867,073	0	2,741	0	0	4.400	4.703	JJ	60,867	132,000	04/26/2019	01/15/2047	
31428X	BQ	8	FedEx Corp.....			2.B FE.....	6,436,156	112.556	7,856,409	6,980,000	6,462,561	0	9,845	0	0	4.050	4.532	FA	106,794	282,690	10/17/2019	02/15/2048	
31428X	BS	4	FedEx Corp.....			2.B FE.....	2,854,845	128.053	3,201,325	2,500,000	2,839,334	0	(7,096)	0	0	4.950	4.101	AO	25,438	123,750	05/28/2020	10/17/2048	
31428X	CA	2	FedEx Corp.....			2.B FE.....	5,200,125	134.117	7,041,143	5,250,000	5,201,800	0	719	0	0	5.250	5.313	MN	35,219	275,625	04/03/2020	05/15/2050	
31620M	AZ	9	Fidelity National Information.....			2.B FE.....	3,252,039	124.450	4,134,229	3,322,000	3,255,902	0	1,212	0	0	4.750	4.885	MN	20,163	157,795	10/04/2018	05/15/2048	
316773	CH	1	Fifth Third Bancorp.....			2.B FE.....	25,910,130	164.281	28,969,312	17,634,000	25,374,933	0	(232,775)	0	0	8.250	4.335	MS	484,935	1,135,736	12/20/2021	03/01/2038	
31847R	AF	9	FIRST AMERICAN FINANCIAL.....			2.B FE.....	4,998,750	108.325	5,416,250	5,000,000	4,999,594	0	129	0	0	4.600	4.603	MN	29,389	230,000	11/05/2014	11/15/2024	
320867	AC	8	First Midwest Bancorp Inc.....			2.B FE.....	7,331,180	114.897	8,502,378	7,400,000	7,362,329	0	6,689	0	0	5.875	6.000	MS	111,103	434,750	09/22/2016	09/29/2026	
336158	AK	6	First Republic Bank.....			2.A FE.....	1,006,410	100.638	1,006,380	1,000,000	1,000,841	0	(2,382)	0	0	2.500	2.256	JD	1,736	25,000	08/12/2019	06/06/2022	
33616C	AB	6	First Republic Bank.....			2.A FE.....	21,508,136	120.691	24,181,649	20,036,000	21,488,676	0	(23,471)	0	0	4.375	3.885	FA	365,240	748,300	12/21/2021	08/01/2046	
33616C	AC	4	First Republic Bank.....			2.A FE.....	1,205,551	124.453	1,164,880	936,000	1,198,490	0	(6,679)	0	0	4.625	3.005	FA	16,595	43,290	01/27/2021	02/13/2047	
337738	AV	0	Fiserv Inc.....			2.B FE.....	27,177,244	119.441	28,545,205	23,899,000	27,113,614	0	(51,202)	0	0	4.400	3.609	JJ	525,778	646,778	10/04/2021	07/01/2049	
337915	AA	0	FIRSTMERIT CORPORATION.....			2.A FE.....	8,253,598	103.516	8,270,928	7,990,000	8,024,567	0	(30,413)	0	0	4.350	3.941	FA	141,922	347,565	05/28/2013	02/04/2023	
337930	AD	3	FLAGSTAR BANCORP INC.....			2.C FE.....	2,000,000	105.255	2,105,100	2,000,000	2,000,000	0	0	0	0	4.125	4.125	MN	13,750	83,188	10/23/2020	11/01/2030	
33829T	AA	4	FIVE CORNERS FUNDING TRS.....			1.G FE.....	5,333,650	106.039	5,301,950	5,000,000	5,076,925	0	(39,114)	0	0	4.419	3.561	MN	28,233	220,950	09/02/2014	11/15/2023	
33939H	AB	5	FLEX INTERMEDIATE HOLDCO.....			2.C FE.....	6,999,650	103.119	7,218,330	7,000,000	6,999,981	0	331	0	0	4.317	4.317	JD	839	177,956	05/24/2021	12/30/2039	
34107#	AA	5	Florida Pipeline Series A.....			3.A PL.....	5,000,000	94.340	4,717,017	5,000,000	5,000,000	0	0	0	0	4.700	4.700	FA	108,361	0	07/15/2021	05/01/2028	
341081	EY	9	Florida Pwr & Lt Co.....			1.E FE.....	615,746	134.430	607,624	452,000	615,326	0	(420)	0	0	5.850	2.911	MN	4,407	0	12/10/2021	05/01/2037	
341081	FE	2	Florida Pwr & Lt Co.....			1.E FE.....	429,285	130.865	414,842	317,000	427,173	0	(2,112)	0	0	5.125	2.755	JD	1,354	8,123	07/07/2021	06/01/2041	
341081	FL	6	Florida Pwr & Lt Co.....			1.D FE.....	2,039,400	118.765	2,375,300	2,000,000	2,035,075	0	(972)	0	0	4.050	3.931	AO	20,250	81,000	02/15/2017	10/01/2044	
341081	FU	6	Florida Pwr & Lt Co.....			1.D FE.....	14,992,050	122.250	18,337,500	15,000,000	14,992,546	0	150	0	0	3.990	3.993	MS	199,500	598,500	02/21/2019	03/01/2049	
341081	FX	0	Florida Pwr & Lt Co.....			1.D FE.....	2,980,890	106.455	3,193,650	3,000,000	2,981,839	0	403	0	0	3.150	3.183	AO	23,625	94,500	09/10/2019	10/01/2049	
341099	CH	0	Florida Power Corp.....			1.F FE.....	4,993,400	143.005	7,150,250	5,000,000	4,995,095	0	178	0	0	6.350	6.360	MS	93,486	317,500	09/13/2007	09/15/2037	
341099	CN	7	Florida Pwr Corp.....			1.F FE.....	4,582,596	135.173	4,595,882	3,400,000	4,495,500	0	(43,230)	0	0	5.650	3.288	AO	48,025	192,100	12/11/2019	04/01/2040	
34110Q	AL	2	DUKE ENERGY FLORIDA INC.....			2.A FE.....	6,627,550	123.272	6,163,600	5,000,000	5,854,226	0	(123,518)	0	0	6.750	3.598	FA	140,625	337,500	01/15/2015	02/01/2028	
343498	AB	7	Flowers Foods Inc.....			2.B FE.....	2,905,770	107.415	3,222,450	3,000,000	2,937,121	0	11,811	0	0	3.500	3.989	AO	26,250	105,000	04/02/2019	10/01/2026	
34354P	AF	2	Flowserve Corp.....			2.C FE.....	4,982,800	103.428	5,171,400	5,000,000	4,984,715	0	1,509	0	0	3.500	3.541	AO	43,750	179,861	09/14/2020	10/01/2030	
34486*	AA	0	Football Club No. 39.....			1.F FE.....	4,000,000	103.626	4,145,039	4,000,000	4,000,000	0	0	0	0	3.410	3.410	OCT	33,342	138,294	08/30/2012	10/05/2024	
34490@	AE	4	NFL Trust XI Series 2020-XI-E.....			1.F FE.....	2,000,000	106.365	2,127,305	2,000,000	2,000,000	0	0	0	0	3.530	3.530	OCT	17,258	71,581	07/17/2020	10/05/2035	
34490@	AF	1	NFL Trust XI Series 2020-XI-F.....			1.F FE.....	3,000,000	107.843	3,235,298	3,000,000	3,000,000	0	0	0	0	3.850	3.850	OCT	28,233	117,104	08/20/2020	10/05/2040	
345370	CQ	1	Ford Mtr Co.....			3.B FE.....	16,047,215	110.552	18,241,080	16,500,000	16,074,761	0	10,682	0	0	4.750	4.945	JJ	361,396	783,750	02/05/2020	01/15/2043	
345370	CS	7	Ford Mtr Co.....			3.B FE.....	8,708,310	117.681	10,002,885	8,500,000	8,693,263	0	(4,086)	0	0	5.291	5.125	JD	28,733	449,735	01/09/2018	12/08/2046	
345397	WF	6	Ford Mtr Cr Co.....			3.B FE.....	2,229,975	101.931	2,293,448	2,250,000	2,248,263	0	2,344	0	0	4.250	4.361	MS	26,828	95,625	09/20/2012	09/20/2022	
347382	AA	1	FT GORDON HOUSING.....			2.B FE.....	5,057,012	126.907	5,228,568	4,120,000	4,944,223	0	(61,041)	0	0	6.124	4.621	MN	32,239	252,309	08/01/2016	05/15/2051	
347466	AC	8	IRWIN LAND LLC.....			1.E FE.....	6,425,224	119.176	7,019,466	5,890,000	6,302,456	0	(64,667)	0	0	5.170	4.262	JD	13,534	304,513	03/29/2018	12/15/2035	
348609	AG	3	FT SAM HOUSTON MILIT HSG.....			1.C FE.....	11,057,938	125.359	11,503,835	9,176,712	10,933,071	0	(79,699)	0	0	6.075	4.434	MS	164,148	557,485	05/09/2019	03/15/2050	
34959J	AH	1	Fortive Corp.....			2.B FE.....	8,021,680	118.786	8,611,985	7,250,000	8,003,043	0	(11,128)	0	0	4.300	3.636	JD	13,856	259,075	08/24/2021	06/15/2046	
349631	AN	1	Fortune Brands Inc.....			2.B FE.....	921,810	124.029	1,240,290	1,000,000	941,706	0	2,480	0	0	5.875	6.515	JJ	27,090	58,750	04/27/2011	01/15/2036	

E10.25

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	For ei g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B/A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
34964C	AE	6	FORTUNE BRANDS HOME & SE.....		2	B FE.....	6,988,100	105.823	7,407,610	7,000,000	6,990,518	0	1,067	0	0	3.250	3.270	MS.....	66,986	227,500	09/09/2019	09/15/2029
35137L	AK	1	FOX CORP.....		2	B FE.....	40,303,607	136.817	42,678,695	31,194,000	39,988,498	0	(196,729)	0	0	5.576	3.845	JJ.....	753,730	1,739,377	09/23/2020	01/25/2049
351837	AA	7	FRANCISCAN HEALTH SYS.....		2	F FE.....	17,211,110	117.693	17,653,950	15,000,000	17,185,418	0	(25,692)	0	0	3.914	3.112	JJ.....	293,550	273,980	10/04/2021	07/01/2049
354613	AK	7	Franklin Resources Inc.....		1	F FE.....	9,982,700	104.640	10,464,000	10,000,000	9,993,843	0	1,787	0	0	2.850	2.870	MS.....	72,042	285,000	03/25/2015	03/30/2025
35671D	AZ	8	Freeport McMoRan Inc.....		2	A FE.....	1,127,500	103.500	2,070,000	2,000,000	1,789,133	0	152,127	0	0	3.875	13.719	MS.....	22,819	77,500	02/22/2016	03/15/2023
35908M	AA	8	Frontier Communications.....		2	A FE.....	548,832	100.140	549,601	548,832	548,832	0	0	0	0	5.875	5.875	MN.....	5,374	16,212	05/04/2021	11/01/2029
360271	AJ	9	Fulton Financial Corp.....		2	A FE.....	4,971,800	107.642	5,382,100	5,000,000	4,990,560	0	3,013	0	0	4.500	4.571	MN.....	28,750	225,000	11/12/2014	11/15/2024
360271	AM	2	Fulton Financial Corp.....		2	A FE.....	10,000,000	101.271	10,127,100	10,000,000	10,000,000	0	0	0	0	3.750	3.750	MS.....	110,417	375,000	02/25/2020	03/15/2035
361448	AX	1	GATX CORP.....		2	B FE.....	7,522,944	115.592	9,617,254	8,320,000	7,566,828	0	16,465	0	0	4.500	5.174	MS.....	94,640	374,400	03/20/2019	03/30/2045
361448	BH	5	GATX CORP.....		2	B FE.....	8,657,421	97.446	8,694,132	8,922,000	8,659,490	0	2,070	0	0	3.100	3.256	JD.....	23,049	138,291	10/04/2021	06/01/2051
36260#	AA	3	GSRP Portfolio 2.....		2	C PL.....	4,976,302	98.759	4,914,558	4,976,302	4,976,302	0	0	0	0	3.100	3.113	MJSD.....	429	38,138	10/01/2021	06/29/2046
36472T	AA	7	Gannett Inc.....		4	B.....	272,000	129.124	351,217	272,000	272,000	0	0	0	0	6.000	6.000	JD.....	1,360	16,955	11/17/2020	12/01/2027
36804P	AF	3	GATX Financial 144A.....		2	B FE.....	110,029	105.912	116,534	110,029	110,029	0	0	0	0	5.697	5.698	JJ.....	3,117	31,021	03/17/2005	01/02/2025
36877*	AA	2	GENCONN ENRGY LLC No. R-28.....		1	G PL.....	12,398,482	115.086	14,268,856	12,398,482	12,398,482	0	0	0	0	4.730	4.731	JJ.....	270,418	586,448	09/17/2013	07/25/2041
369550	BH	0	General Dynamics.....		2	G FE.....	5,929,800	122.342	7,340,520	6,000,000	5,933,916	0	2,337	0	0	4.250	4.338	AO.....	63,750	255,000	03/23/2020	04/01/2040
369550	BJ	6	General Dynamics.....		2	G FE.....	5,245,080	127.856	5,114,240	4,000,000	5,210,114	0	(28,999)	0	0	4.250	2.695	AO.....	42,500	170,000	11/03/2020	04/01/2050
369604	BF	9	General Electric Co.....		2	B FE.....	1,005,200	111.849	1,118,490	1,000,000	1,004,583	0	(138)	0	0	4.125	4.092	AO.....	9,396	41,250	11/14/2016	10/09/2042
369604	BH	5	General Electric Co.....		2	B FE.....	16,756,040	122.505	19,600,800	16,000,000	16,678,697	0	(19,400)	0	0	4.500	4.197	MS.....	220,000	720,000	06/26/2018	03/11/2044
369604	BQ	5	General Electric Co.....		2	A FE.....	1,960,000	99.500	1,990,000	2,000,000	1,960,000	0	0	0	0	3.546	5.102	MJSD.....	3,349	73,732	06/26/2018	01/01/9999
36962G	XZ	2	General Electric Capital Corp.....		2	B FE.....	5,523,850	136.545	6,827,250	5,000,000	5,288,875	0	(20,055)	0	0	6.750	5.985	MS.....	99,375	337,500	01/30/2003	03/15/2032
370334	BJ	2	General Mills Inc.....		2	B FE.....	9,543,929	133.831	11,161,505	8,340,000	9,381,097	0	(36,032)	0	0	5.400	4.404	JD.....	20,016	450,360	03/10/2017	06/15/2040
370334	CC	6	General Mills Inc.....		2	B FE.....	2,014,320	101.356	2,027,120	2,000,000	2,005,830	0	(3,215)	0	0	1.142	3.430	JAJO.....	4,820	24,291	05/01/2019	10/17/2023
370334	CG	7	General Mills Inc.....		2	B FE.....	4,989,900	111.746	5,587,300	5,000,000	4,993,165	0	930	0	0	4.200	4.225	AO.....	43,167	210,000	04/03/2018	04/17/2028
37045V	AL	4	General Motors Co.....		2	C FE.....	8,616,215	143.256	12,176,760	8,500,000	8,608,017	0	(1,861)	0	0	6.750	6.643	AO.....	143,438	573,750	02/19/2016	04/01/2046
37045X	AL	0	GENERAL MOTORS FINL CO.....		2	C FE.....	2,431,250	104.107	2,602,675	2,500,000	2,487,943	0	8,343	0	0	4.250	4.618	MN.....	13,576	106,250	02/07/2014	05/15/2023
37045X	AS	5	GENERAL MOTORS FINL CO.....		2	C FE.....	4,973,900	106.305	5,315,250	5,000,000	4,990,947	0	2,746	0	0	4.000	4.064	JJ.....	92,222	200,000	01/07/2015	01/15/2025
37045X	AZ	9	GENERAL MOTORS FINL CO.....		2	C FE.....	2,995,890	107.883	3,236,490	3,000,000	2,998,344	0	425	0	0	4.300	4.317	JJ.....	60,200	129,000	07/08/2015	07/13/2025
37045X	CG	9	GENERAL MOTORS FINL CO.....		2	C FE.....	1,828,640	107.732	2,154,640	2,000,000	1,880,061	0	16,712	0	0	3.850	5.018	JJ.....	37,644	77,000	10/02/2018	01/05/2028
37045X	CS	3	GENERAL MOTORS FINL CO.....		2	C FE.....	3,998,200	118.788	4,751,520	4,000,000	3,998,632	0	154	0	0	5.650	5.656	JJ.....	102,956	226,000	01/14/2019	01/17/2029
372546	AU	5	GEORGE WASHINGTON UNIVER.....		1	E FE.....	10,748,100	135.952	13,595,200	10,000,000	10,664,647	0	(15,651)	0	0	4.868	4.413	MS.....	143,336	486,800	12/03/2015	09/15/2045
373298	BR	8	Georgia Pac Corp.....		1	G FE.....	1,020,000	140.111	1,401,110	1,000,000	1,011,600	0	(1,047)	0	0	7.750	7.552	MN.....	9,903	77,500	04/09/2010	11/15/2029
373298	CF	3	Georgia Pac Corp.....		1	G FE.....	1,850,000	113.621	2,272,420	2,000,000	1,967,063	0	14,150	0	0	8.000	8.902	JJ.....	73,778	160,000	07/29/2008	01/15/2024
373334	FS	5	Georgia Pwr Co.....		2	A FE.....	1,999,520	106.026	2,120,520	2,000,000	1,999,950	0	36	0	0	5.750	5.752	AO.....	24,278	115,000	04/11/2003	04/15/2023
373334	GC	9	Georgia Pwr Co.....		2	A FE.....	5,466,500	125.502	6,275,100	5,000,000	5,377,364	0	(16,408)	0	0	5.650	4.937	MS.....	94,167	282,500	10/29/2015	03/01/2037
373334	JN	2	Georgia Pwr Co.....		2	A FE.....	5,672,750	131.464	6,573,200	5,000,000	5,561,559	0	(20,491)	0	0	5.950	4.967	FA.....	123,958	297,500	10/29/2015	02/01/2039
375558	BA	0	Gilead Sciences Inc.....		2	A FE.....	1,291,000	122.184	1,221,840	1,000,000	1,279,416	0	(8,746)	0	0	4.500	2.819	FA.....	18,750	45,000	08/28/2020	02/01/2045
375558	BJ	1	Gilead Sciences Inc.....		2	A FE.....	1,988,600	115.215	2,304,300	2,000,000	1,990,768	0	454	0	0	4.000	4.042	MS.....	26,667	80,000	09/15/2016	09/01/2036
375558	BK	8	Gilead Sciences Inc.....		2	A FE.....	7,921,240	118.023	9,441,840	8,000,000	7,923,747	0	1,537	0	0	4.150	4.210	MS.....	110,667	332,000	04/29/2019	03/01/2047
375558	BT	9	Gilead Sciences Inc.....		2	A FE.....	4,970,800	97.150	4,857,500	5,000,000	4,971,596	0	636	0	0	2.800	2.829	AO.....	35,000	140,389	09/23/2020	10/01/2050

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SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	For Foreign Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
377372	AE	7			1.F FE	28,153,840	146.576	30,780,960	21,000,000	27,342,044	0	(275,053)	0	0	6.375	3.862	MN	171,062	1,338,750	10/02/2019	05/15/2038	
378272	AH	1			2.A FE	2,340,000	106.857	3,205,710	3,000,000	2,773,855	0	85,045	0	0	4.625	8.259	AO	23,896	138,750	10/02/2015	04/29/2024	
378272	BC	1			2.A FE	2,998,950	104.706	3,141,180	3,000,000	2,998,963	0	13	0	0	3.875	3.877	AO	20,667	58,125	04/21/2021	04/27/2051	
378272	BH	0			2.A FE	1,970,260	96.538	1,930,760	2,000,000	1,970,418	0	158	0	0	3.375	3.455	MS	18,375	0	09/15/2021	09/23/2051	
37940X	AC	6			2.C FE	12,966,234	114.371	13,401,994	11,718,000	12,953,513	0	(12,722)	0	0	4.150	3.541	FA	183,712	149,774	10/12/2021	08/15/2049	
37940X	AE	2			2.C FE	749,310	97.159	728,693	750,000	749,425	0	115	0	0	1.200	1.219	MS	3,000	4,625	02/19/2021	03/01/2026	
38141E	C3	1			2.A FE	343,835	127.997	354,552	277,000	342,605	0	(1,229)	0	0	4.800	3.281	JJ	6,389	6,648	05/19/2021	07/08/2044	
38141G	FD	1			2.B FE	5,956,630	142.031	5,681,240	4,000,000	5,855,219	0	(90,776)	0	0	6.750	3.024	AO	67,500	270,000	12/21/2020	10/01/2037	
38141G	VS	0			2.A FE	5,259,600	129.003	6,450,150	5,000,000	5,234,791	0	(5,672)	0	0	4.750	4.425	AO	46,181	237,500	03/21/2017	10/21/2045	
38143Y	AC	7			2.B FE	6,848,550	136.971	6,848,550	5,000,000	4,690,631	0	12,089	0	0	6.450	7.147	MN	53,750	322,500	05/19/2010	05/01/2036	
38148L	AF	3			2.B FE	2,659,320	130.355	2,607,100	2,000,000	2,637,219	0	(18,082)	0	0	5.150	3.204	MN	11,158	103,000	10/13/2020	05/22/2045	
38173M	AB	8			2.C FE	994,170	98.379	983,790	1,000,000	994,988	0	818	0	0	2.500	2.615	FA	8,819	12,500	06/16/2021	08/24/2026	
38239K	AA	6			2.A FE	1,182,751	116.240	1,185,648	1,020,000	1,181,712	0	(1,040)	0	0	4.500	3.182	AO	9,690	0	11/12/2021	10/15/2037	
382550	BG	5			2.C FE	1,942,650	105.989	2,384,753	2,250,000	2,005,765	0	37,251	0	0	4.875	7.430	MS	32,297	109,688	04/06/2020	03/15/2027	
382550	BL	4			2.C FE	1,000,000	107.610	1,076,100	1,000,000	1,000,000	0	0	0	0	5.000	4.999	JJ	30,972	0	05/13/2021	07/15/2029	
384802	AB	0			2.1E FE	19,012,735	128.259	23,086,620	18,000,000	18,908,696	0	(24,215)	0	0	4.600	4.247	JD	36,800	828,000	06/10/2020	06/15/2045	
384802	AD	6			2.1E FE	10,501,892	123.810	12,969,098	10,475,000	10,499,407	0	(560)	0	0	4.200	4.185	MN	56,216	439,950	05/16/2017	05/15/2047	
391382	AB	4			2.1F FE	17,920,965	119.415	21,494,700	18,000,000	17,927,933	0	1,569	0	0	4.150	4.176	JD	58,100	747,000	06/09/2017	06/03/2047	
393154	R*	2			1.F	15,000,000	101.150	15,172,500	15,000,000	15,000,000	0	0	0	0	3.950	3.950	JD	29,625	592,500	06/13/2019	06/13/2039	
393154	S@	9			1.E	4,000,000	99.637	3,985,469	4,000,000	4,000,000	0	0	0	0	3.050	3.050	JD	339	127,083	12/15/2020	12/30/2049	
39952@	AA	2			2.A PL	2,000,000	113.702	2,274,035	2,000,000	2,000,000	0	0	0	0	5.180	5.236	MN	4,604	103,600	11/29/2018	11/15/2054	
401378	AC	8			1.D FE	8,956,230	131.008	11,790,720	9,000,000	8,956,913	0	152	0	0	4.850	4.875	JJ	190,363	436,500	01/18/2017	01/24/2077	
402524	AE	2			2.C FE	2,989,230	100.675	3,020,250	3,000,000	2,999,414	0	1,256	0	0	4.000	4.044	JD	5,333	120,000	06/07/2012	06/15/2022	
402740	AE	4			2.B FE	7,949,460	134.251	8,055,060	6,000,000	7,902,742	0	(46,718)	0	0	5.950	3.871	AO	75,367	363,648	01/19/2021	10/15/2045	
404119	BV	0			2.C FE	30,046,622	131.168	32,660,832	24,900,000	29,868,680	0	(115,877)	0	0	5.500	4.186	JD	60,867	1,369,500	08/11/2020	06/15/2047	
404119	BX	6			2.C FE	7,176,720	110.143	7,710,010	7,000,000	7,139,216	0	(16,654)	0	0	4.125	3.805	JD	12,833	288,750	09/13/2019	06/15/2029	
404119	BZ	1			2.C FE	4,433,540	128.674	5,468,645	4,250,000	4,427,284	0	(3,690)	0	0	5.250	4.954	JD	9,917	223,125	02/18/2020	06/15/2049	
404530	AD	9			2.1D FE	3,000,000	100.492	3,014,760	3,000,000	3,000,000	0	0	0	0	2.875	2.875	MS	28,750	87,448	08/20/2020	09/01/2050	
40465@	AL	6			2.B	4,000,000	102.576	4,103,045	4,000,000	4,000,000	0	0	0	0	3.610	3.610	MS	42,117	0	09/16/2021	09/16/2031	
406216	BD	2			2.A FE	2,033,040	103.274	2,065,480	2,000,000	2,011,479	0	(8,259)	0	0	3.500	3.060	FA	29,167	70,000	04/22/2019	08/01/2023	
406216	BE	0			2.A FE	1,605,945	115.217	1,728,255	1,500,000	1,601,807	0	(2,935)	0	0	4.750	4.259	FA	29,688	71,250	07/24/2020	08/01/2043	
406216	BJ	9			2.A FE	2,716,040	117.720	3,935,380	3,343,000	2,758,105	0	24,719	0	0	4.850	6.821	MN	20,717	162,136	04/06/2020	11/15/2035	
406216	BK	6			2.A FE	24,432,255	119.750	27,128,165	22,654,000	24,343,027	0	(41,443)	0	0	5.000	4.477	MN	144,734	1,132,700	06/18/2020	11/15/2045	
406216	BL	4			2.A FE	999,740	102.986	1,029,860	1,000,000	999,781	0	23	0	0	2.920	2.923	MS	9,733	29,200	02/19/2020	03/01/2030	
410867	AA	3			2.B FE	3,725,000	119.424	5,971,200	5,000,000	4,463,011	0	105,155	0	0	7.625	11.123	AO	80,486	381,250	12/03/2008	10/15/2025	
41242*	AS	1			1.G FE	1,000,000	102.832	1,028,317	1,000,000	1,000,000	0	0	0	0	3.380	3.380	JD	2,253	33,800	06/07/2013	06/07/2023	
41242*	BM	3			1.G FE	10,000,000	113.203	11,320,301	10,000,000	10,000,000	0	0	0	0	4.060	4.060	JD	27,067	406,000	10/04/2018	06/07/2033	
41242*	BN	1			1.G FE	2,000,000	115.408	2,308,169	2,000,000	2,000,000	0	0	0	0	4.230	4.230	JD	5,640	84,600	10/04/2018	06/07/2038	
41242*	BU	5			1.G FE	6,000,000	100.808	6,048,500	6,000,000	6,000,000	0	0	0	0	3.230	3.230	JD	12,920	193,800	06/08/2020	06/07/2040	
41242*	CC	4			1.G FE	1,000,000	105.656	1,056,556	1,000,000	1,000,000	0	0	0	0	3.610	3.610	JD	2,407	18,050	02/18/2021	06/07/2041	

E10.27

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	For eig n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
412822	AE	8	Harley Davidson Inc.....		2	2.C FE.....	26,763,992	106.531	27,083,376	25,423,000	26,613,285	0	(30,759)	0	0	4.625	4.299	JJ.....	499,721	1,175,814	05/22/2017	07/28/2045
413875	AT	2	Harris Corporation.....		2	2.B FE.....	9,990,776	131.636	12,544,911	9,530,000	9,945,853	0	(9,954)	0	0	5.054	4.739	AO.....	85,626	481,646	12/21/2016	04/27/2045
416515	AP	9	Hartford Financial Svcs Group.....		2	2.A FE.....	603,394	140.575	597,444	425,000	603,200	0	(194)	0	0	6.100	3.215	AO.....	6,481	0	12/17/2021	10/01/2041
416515	BA	1	Hartford Financial Svcs Group.....		2	2.A FE.....	4,945,400	145.555	5,822,200	4,000,000	4,823,130	0	(27,411)	0	0	6.625	4.905	MS.....	66,986	265,000	02/02/2017	03/30/2040
416518	AC	2	HARTFORD FINL SVCS GRP.....		2	2.A FE.....	7,893,529	144.436	8,475,504	5,868,000	7,790,696	0	(41,978)	0	0	6.625	4.190	AO.....	82,071	325,553	08/24/2021	04/15/2042
41652P	AC	3	HARTFORD HEALTHCARE CORP.....		1	1.F FE.....	4,816,863	106.747	4,894,350	4,585,000	4,814,135	0	(2,728)	0	0	3.447	3.167	JJ.....	79,022	0	06/30/2021	07/01/2054
418056	AS	6	Hasbro Inc.....		2	2.C FE.....	19,614,540	138.473	22,848,045	16,500,000	19,211,045	0	(89,984)	0	0	6.350	4.968	MS.....	308,504	1,047,750	01/18/2017	03/15/2040
41884#	AA	9	HATCHET RIDGE WIND Cert R-7.....		3	3.B PL.....	4,421,515	103.061	4,556,845	4,421,515	4,421,515	0	0	0	0	5.950	5.950	JD.....	12,423	263,080	12/14/2010	12/14/2029
419870	H#	0	HI Electric.....		2	2.C FE.....	5,000,000	90.227	4,511,375	5,000,000	5,000,000	0	0	0	0	3.740	3.740	JD.....	1,039	0	12/29/2021	12/29/2051
42217K	AX	4	HEALTH CARE REIT INC.....		2	2.A FE.....	7,615,691	145.303	7,626,954	5,249,000	7,582,706	0	(32,985)	0	0	6.500	3.296	MS.....	100,460	170,593	08/24/2021	03/15/2041
42217K	BC	9	HEALTH CARE REIT INC.....		2	2.A FE.....	3,958,320	105.881	4,235,240	4,000,000	3,990,307	0	4,437	0	0	4.500	4.626	JJ.....	83,000	180,000	10/02/2013	01/15/2024
42218S	AH	1	HEALTH CARE SVCS CORP.....		2	1.G FE.....	24,339,788	102.159	24,209,640	23,698,000	24,329,772	0	(10,015)	0	0	3.200	3.055	JD.....	63,195	629,664	12/17/2021	06/01/2050
423452	AE	1	HELMERICH & PAYNE INC.....		2	2.A FE.....	997,670	98.244	982,440	1,000,000	997,723	0	53	0	0	2.900	2.927	MS.....	7,411	0	09/27/2021	09/29/2031
427866	AW	8	The Hershey Company.....		2	1.E FE.....	1,320,825	111.870	1,672,457	1,495,000	1,334,230	0	3,742	0	0	3.375	4.071	FA.....	19,061	50,456	03/21/2018	08/15/2046
42809H	AC	1	HESS CORP.....		3	3.A FE.....	4,970,200	127.248	6,362,400	5,000,000	4,977,106	0	687	0	0	6.000	6.042	JJ.....	138,333	300,000	04/12/2010	01/15/2040
42824C	AY	5	HP ENTERPRISE CO.....		2	2.B FE.....	16,405,797	134.228	20,526,146	15,292,000	16,358,525	0	(25,095)	0	0	6.350	5.777	AO.....	204,998	971,042	02/04/2020	10/15/2045
428291	AM	0	Hexcel Corp.....		2	3.A FE.....	4,985,650	109.145	5,457,250	5,000,000	5,019,109	0	26,507	0	0	4.950	4.834	FA.....	93,500	241,250	07/29/2015	08/15/2025
428291	AN	8	Hexcel Corp.....		2	3.A FE.....	1,517,040	107.447	1,611,705	1,500,000	1,531,148	0	20,061	0	0	4.200	3.731	FA.....	23,800	61,125	02/28/2017	02/15/2027
42981D	AA	4	HIGH STREET FDG TRUST II.....		2	2.A FE.....	804,832	123.400	863,800	700,000	803,141	0	(1,691)	0	0	4.682	3.784	FA.....	12,381	16,387	04/02/2021	02/15/2048
431116	AC	6	HIGHMARK INC.....		1	1.G FE.....	6,665,760	134.997	7,067,093	5,235,000	6,633,270	0	(32,490)	0	0	6.125	4.107	MN.....	40,971	320,644	05/05/2021	05/15/2041
43148#	AA	7	HILL TOP ENERGY.....		3	3.A PL.....	10,724,008	103.034	11,049,380	10,724,008	10,724,008	0	0	0	0	5.830	5.829	JD.....	1,737	625,210	03/02/2020	12/31/2029
436106	AC	2	HOLLYFRONTIER CORP.....		2	2.C FE.....	3,616,689	107.852	3,807,176	3,530,000	3,609,200	0	(7,546)	0	0	4.500	4.179	AO.....	39,713	160,174	12/30/2020	10/01/2030
437076	AS	1	Home Depot Inc.....		1	1.F FE.....	4,726,050	141.872	7,093,600	5,000,000	4,797,038	0	7,987	0	0	5.875	6.298	JD.....	12,240	293,750	10/15/2009	12/16/2036
437076	BH	4	Home Depot Inc.....		2	1.F FE.....	7,524,222	124.752	8,339,671	6,685,000	7,458,754	0	(19,449)	0	0	4.250	3.524	AO.....	71,028	284,113	02/25/2021	04/01/2046
437076	BS	0	Home Depot Inc.....		2	1.F FE.....	1,714,245	117.120	1,756,800	1,500,000	1,709,699	0	(4,546)	0	0	3.900	3.092	JD.....	2,600	58,500	02/26/2021	06/15/2047
437076	BX	9	Home Depot Inc.....		2	1.F FE.....	6,405,715	129.603	7,128,165	5,500,000	6,360,527	0	(19,738)	0	0	4.500	3.573	JD.....	17,188	247,500	10/17/2019	12/06/2048
437076	CK	6	Home Depot Inc.....		2	1.F FE.....	4,946,500	99.566	4,978,300	5,000,000	4,946,815	0	315	0	0	2.750	2.803	MS.....	38,194	0	09/07/2021	09/15/2051
438516	AT	3	Honeywell International Inc.....		1	1.F FE.....	1,664,447	137.005	1,852,308	1,352,000	1,623,565	0	(12,845)	0	0	5.700	3.932	MS.....	22,691	77,064	08/30/2018	03/15/2037
440327	AK	0	Horace Mann Educators.....		2	2.B FE.....	9,973,500	108.103	10,810,300	10,000,000	9,988,268	0	2,682	0	0	4.500	4.533	JD.....	37,500	450,000	11/18/2015	12/01/2025
44106M	AR	3	HOSPITALITY PROP TRUST.....		2	4.A FE.....	5,194,078	100.086	5,119,399	5,115,000	5,125,870	0	(10,947)	0	0	4.500	4.270	JD.....	10,230	230,175	12/08/2014	06/15/2023
44106M	AS	1	HOSPITALITY PROP TRUST.....		2	4.A FE.....	12,014,350	98.859	11,863,080	12,000,000	12,003,774	0	(2,861)	0	0	4.650	4.624	MS.....	164,300	558,000	06/08/2016	03/15/2024
44106M	AT	9	HOSPITALITY PROP TRUST.....		2	4.A FE.....	4,000,560	97.500	3,900,000	4,000,000	4,000,298	0	(102)	0	0	4.500	4.497	MS.....	53,000	180,000	06/08/2016	03/15/2025
44106M	AV	4	HOSPITALITY PROP TRUST.....		2	4.A FE.....	2,124,680	98.750	1,975,000	2,000,000	2,055,728	0	(13,901)	0	0	5.250	4.409	FA.....	39,667	105,000	07/12/2016	02/15/2026
44107T	BA	3	HOST HOTELS & RESORTS LP.....		2	2.C FE.....	2,936,970	96.585	2,897,550	3,000,000	2,937,519	0	549	0	0	2.900	3.145	JD.....	9,183	0	11/12/2021	12/15/2031
443201	AA	6	HOWMET AEROSPACE INC.....		2	3.A FE.....	5,455,310	115.089	6,042,173	5,250,000	5,395,444	0	(40,513)	0	0	6.875	5.912	MN.....	60,156	360,938	06/30/2020	05/01/2025
44329H	AF	1	HP COMMUNITIES LLC.....		1	1.C FE.....	4,560,000	116.114	4,644,560	4,000,000	4,494,079	0	(38,780)	0	0	5.600	4.677	MS.....	65,956	224,000	07/12/2016	09/15/2053
44329H	AJ	3	HP COMMUNITIES LLC.....		1	1.C FE.....	3,625,745	118.829	3,743,114	3,150,000	3,580,785	0	(23,422)	0	0	5.780	4.687	MS.....	53,610	182,070	07/12/2018	03/15/2046
44416*	AB	2	HUDSON TRANS LLC.....		2	2.A PL.....	2,456,025	109.861	4,151,082	3,778,500	2,456,025	0	0	0	0	4.420	9.560	FMAN.....	14,381	167,010	04/09/2014	05/31/2033
444454	AD	4	HUGHES SATELLITE SYSTEMS.....		3	3.A FE.....	4,688,250	109.478	5,145,466	4,700,000	4,693,728	0	1,180	0	0	5.250	5.283	FA.....	102,813	246,750	01/06/2017	08/01/2026
444859	AZ	5	HUMANA INC.....		2	2.C FE.....	1,004,140	162.000	1,053,000	650,000	993,226	0	(10,913)	0	0	8.150	3.803	JD.....	2,354	52,975	04/05/2021	06/15/2038

E10.28

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

E10.29

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description			Code	For Foreign Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
444859	BB	7	HUMANA INC.....			2.C FE.....	353,991	123.695	371,085	300,000	352,513	0	(1,478)	0	0	4.625	3.426	JD.....	1,156	13,875	02/25/2021	12/01/2042	
444859	BG	6	HUMANA INC.....			2.C FE.....	17,923,988	127.445	20,509,724	16,093,000	17,888,043	0	(33,037)	0	0	4.800	4.060	MS.....	227,448	592,464	04/27/2021	03/15/2047	
444859	BL	5	HUMANA INC.....			2.C FE.....	21,707,438	114.148	24,256,450	21,250,000	21,691,978	0	(8,936)	0	0	3.950	3.825	FA.....	317,097	814,688	02/26/2021	08/15/2049	
44701Q	BE	1	Huntsman Intl LLC.....			2.C FE.....	6,920,900	110.644	7,745,080	7,000,000	6,939,700	0	6,764	0	0	4.500	4.640	MN.....	52,500	315,000	02/27/2019	05/01/2029	
44891A	AK	3	HYUNDAI CAPITAL AMERICA.....			2.A FE.....	907,260	102.190	1,021,900	1,000,000	950,148	0	9,411	0	0	2.750	3.914	MS.....	7,181	27,500	02/02/2017	09/27/2026	
44891A	BJ	5	HYUNDAI CAPITAL AMERICA.....			2.A FE.....	998,860	105.605	1,056,050	1,000,000	999,496	0	375	0	0	5.750	5.792	AO.....	13,576	57,500	04/02/2020	04/06/2023	
44891A	BL	0	HYUNDAI CAPITAL AMERICA.....			2.A FE.....	6,328,715	126.284	6,314,200	5,000,000	6,156,785	0	(125,544)	0	0	6.375	3.091	AO.....	73,490	318,750	08/28/2020	04/08/2030	
44929@	AF	1	ICRE REIT HLDGS No. RA-42.....			2.B.....	17,000,000	107.505	18,275,788	17,000,000	17,000,000	0	0	0	0	4.380	4.380	MN.....	74,460	744,600	11/25/2013	11/25/2026	
45005*	AF	7	IRG Industrial Series F.....			2.C FE.....	10,000,000	99.472	9,947,212	10,000,000	10,000,000	0	0	0	0	4.350	4.350	MS.....	12,083	0	12/21/2021	03/03/2032	
450319	C*	7	ITC Midwest LLC.....			1.F.....	7,000,000	110.000	7,700,000	7,000,000	7,000,000	0	7,000	0	0	4.160	4.160	AO.....	59,049	291,200	03/15/2017	04/18/2047	
451102	BM	8	ICAHN ENTERPRISES/FIN.....			2.C FE.....	2,070,000	100.350	2,007,000	2,000,000	2,001,364	0	(15,887)	0	0	6.750	5.916	FA.....	56,250	135,000	02/24/2017	02/01/2024	
451102	CC	9	ICAHN ENTERPRISES/FIN.....			3.C FE.....	5,000,000	97.651	4,882,550	5,000,000	5,000,000	0	0	0	0	4.375	4.375	FA.....	91,146	116,667	01/04/2021	02/01/2029	
45138L	AY	9	IDAHO POWER CO.....			2.1E FE.....	238,384	123.238	246,476	200,000	237,584	0	(800)	0	0	4.850	3.447	FA.....	3,664	4,850	06/11/2021	08/15/2040	
45138L	BF	9	IDAHO POWER CO.....			2.1G FE.....	25,791,764	123.311	27,936,107	22,655,000	25,737,647	0	(55,797)	0	0	4.200	3.376	MS.....	317,170	776,160	09/08/2021	03/01/2048	
45517J	AA	7	INDIANA UNIV FOUNDATION.....			2.1A FE.....	6,973,525	101.882	7,131,740	7,000,000	6,973,641	0	116	0	0	2.820	2.839	AO.....	42,770	0	10/08/2021	10/01/2051	
455434	BR	0	Indianapolis Pwr & Lt Co.....			2.1G FE.....	3,778,470	119.323	3,579,690	3,000,000	3,753,789	0	(24,157)	0	0	4.500	2.937	JD.....	11,250	135,000	12/22/2020	06/01/2044	
455434	BS	8	Indianapolis Pwr & Lt Co.....			2.1F FE.....	3,057,811	126.919	3,033,364	2,390,000	3,041,008	0	(15,880)	0	0	4.700	3.051	MS.....	37,443	87,655	09/09/2021	09/01/2045	
455434	BT	6	Indianapolis Pwr & Lt Co.....			2.1F FE.....	6,333,701	117.303	6,333,189	5,399,000	6,324,033	0	(9,197)	0	0	4.050	3.034	MN.....	36,443	122,796	10/25/2021	05/01/2046	
455434	BU	3	Indianapolis Pwr & Lt Co.....			2.1F FE.....	319,090	129.799	324,498	250,000	318,350	0	(740)	0	0	4.875	3.311	MN.....	2,031	6,094	07/12/2021	11/01/2048	
45665Q	AF	0	INFINITY PROPERTY & CASU.....			2.B FE.....	10,170,880	102.719	10,271,900	10,000,000	10,014,936	0	(20,183)	0	0	5.000	4.784	MS.....	141,667	500,000	09/12/2012	09/19/2022	
45685E	AJ	5	VOYA FINANCIAL INC.....			2.B FE.....	6,213,570	136.638	6,267,585	4,587,000	6,199,144	0	(14,426)	0	0	5.700	3.386	JJ.....	120,562	57,000	12/20/2021	07/15/2043	
45686X	CC	5	INGERSOLL-RAND CO.....			2.B FE.....	2,344,320	118.304	2,366,080	2,000,000	2,205,877	0	(30,352)	0	0	6.130	4.139	MN.....	15,666	122,600	01/18/2017	11/18/2027	
457187	AD	4	Ingredion Inc.....			2.B FE.....	1,909,859	113.496	1,974,830	1,740,000	1,906,984	0	(2,875)	0	0	3.900	3.367	JD.....	5,655	67,860	03/03/2021	06/01/2050	
45774*	AA	7	Inova Health.....			1.C.....	20,000,000	96.312	19,262,429	20,000,000	20,000,000	0	0	0	0	2.670	2.670	MN.....	68,233	534,000	09/15/2020	05/15/2048	
458140	AV	2	Intel Corp.....			2.1E FE.....	10,864,517	119.058	12,727,300	10,690,000	10,862,441	0	(5,424)	0	0	4.100	3.984	MN.....	51,134	438,290	12/10/2019	05/19/2046	
458140	BK	5	Intel Corp.....			2.1E FE.....	2,980,293	100.253	3,007,590	3,000,000	2,980,717	0	260	0	0	3.100	3.129	FA.....	35,133	93,000	02/10/2020	02/15/2050	
458140	BM	1	Intel Corp.....			2.1E FE.....	3,934,693	133.496	4,044,929	3,030,000	3,926,262	0	(8,431)	0	0	4.750	3.144	MS.....	38,380	48,925	10/12/2021	03/25/2050	
458140	BN	9	Intel Corp.....			2.1E FE.....	6,871,970	140.612	9,842,840	7,000,000	6,873,830	0	1,069	0	0	4.950	5.057	MS.....	92,400	346,500	03/20/2020	03/25/2060	
458140	BW	9	Intel Corp.....			2.1E FE.....	1,993,360	102.478	2,049,560	2,000,000	1,993,413	0	53	0	0	3.050	3.067	FA.....	23,553	0	08/10/2021	08/12/2051	
45866F	AA	2	INTERCONTINENTALEXCHANGE.....			1.G FE.....	9,922,500	105.510	10,551,000	10,000,000	9,983,815	0	8,571	0	0	4.000	4.095	AO.....	84,444	400,000	10/01/2013	10/15/2023	
45866F	AH	7	INTERCONTINENTALEXCHANGE.....			2.1G FE.....	28,344,819	125.051	33,146,018	26,506,000	28,295,031	0	(30,076)	0	0	4.250	3.824	MS.....	312,918	1,030,753	08/24/2021	09/21/2048	
459200	JH	5	IBM Corp.....			1.G FE.....	10,011,180	128.748	11,587,320	9,000,000	9,921,133	0	(22,244)	0	0	4.700	4.033	FA.....	155,100	423,000	09/18/2017	02/19/2046	
459506	AE	1	Intl Flavors & Fragrances Inc.....			2.B FE.....	19,949,255	116.433	23,047,912	19,795,000	19,939,185	0	(4,381)	0	0	4.375	4.319	JD.....	72,169	866,031	02/19/2021	06/01/2047	
459506	AK	7	Intl Flavors & Fragrances Inc.....			2.B FE.....	1,010,740	113.306	1,133,060	1,000,000	1,007,662	0	(997)	0	0	4.450	4.314	MS.....	11,743	44,500	10/02/2018	09/26/2028	
459506	AL	5	Intl Flavors & Fragrances Inc.....			2.B FE.....	9,947,744	128.858	11,287,961	8,760,000	9,913,404	0	(25,764)	0	0	5.000	4.151	MS.....	115,583	438,000	09/21/2020	09/26/2048	
459506	AR	2	Intl Flavors & Fragrances Inc.....			2.B FE.....	704,280	101.727	712,089	700,000	704,112	0	(130)	0	0	3.268	3.225	MN.....	2,923	26,625	09/21/2020	11/15/2040	
459506	AS	0	Intl Flavors & Fragrances Inc.....			2.B FE.....	4,999,550	105.009	5,250,450	5,000,000	4,999,982	0	358	0	0	3.468	3.468	JD.....	14,450	209,525	09/09/2020	12/01/2050	
459902	AT	9	Intl Game Technology.....			2.C FE.....	8,262,200	104.561	8,364,880	8,000,000	8,050,631	0	(30,631)	0	0	5.350	4.922	AO.....	90,356	428,000	11/01/2013	10/15/2023	
460146	CC	5	International Paper Co.....			2.B FE.....	5,454,330	163.903	5,303,901	3,236,000	5,412,693	0	(41,637)	0	0	8.700	3.349	JD.....	12,513	140,766	10/22/2021	06/15/2038	
460146	CF	8	International Paper Co.....			2.B FE.....	12,042,920	153.509	16,885,990	11,000,000	11,928,371	0	(26,380)	0	0	7.300	6.453	MN.....	102,606	803,000	04/13/2021	11/15/2039	

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	For ei g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
460146	CM	3			2	B FE	5,349,670	124.982	6,249,100	5,000,000	5,279,457	0	(15,316)	0	0	5.000	4.436	MS	73,611	250,000	01/10/2017	09/15/2035
46051M	AF	9			2	F FE	767,664	124.452	746,712	600,000	766,134	0	(1,530)	0	0	4.625	2.868	FA	10,483	0	09/23/2021	08/15/2043
460599	AC	7				3 C FE	4,937,500	108.625	5,431,250	5,000,000	4,975,972	0	6,715	0	0	6.500	6.673	FA	122,778	325,000	03/03/2015	02/15/2025
460690	BL	3				2 B FE	3,746,405	106.803	3,746,649	3,508,000	3,506,261	0	711	0	0	4.200	4.223	AO	31,104	147,336	03/31/2014	04/15/2024
460690	BQ	2			2	B FE	12,910,185	136.077	14,436,409	10,609,000	12,837,240	0	(42,786)	0	0	5.400	4.085	AO	143,222	505,386	04/05/2021	10/01/2048
460690	BR	0			2	B FE	5,467,990	116.244	6,393,420	5,500,000	5,472,573	0	2,653	0	0	4.750	4.824	MS	66,038	261,250	03/26/2020	03/30/2030
460690	BS	8			2	B FE	1,995,660	103.104	2,062,080	2,000,000	1,995,801	0	141	0	0	3.375	3.390	MS	22,500	34,875	02/23/2021	03/01/2041
461070	AE	4				2 A FE	1,988,280	112.658	2,253,160	2,000,000	1,996,892	0	775	0	0	5.500	5.549	JJ	50,722	110,000	07/18/2005	07/15/2025
461070	AK	0			2	A FE	247,006	123.916	257,745	208,000	246,000	0	(1,007)	0	0	4.700	3.478	AO	2,064	9,776	02/25/2021	10/15/2043
46433@	AA	6				1 E PL	967,587	107.770	1,042,769	967,587	967,587	0	0	0	0	3.410	3.434	MON	1,466	32,995	02/19/2020	06/15/2039
465685	AD	7				2 B FE	7,700,640	135.281	10,822,480	8,000,000	7,782,839	0	8,459	0	0	6.375	6.667	MS	128,917	510,000	08/08/2007	09/30/2036
465685	AH	8			2	B FE	3,237,989	131.416	3,344,537	2,545,000	3,224,599	0	(13,390)	0	0	5.300	3.494	JJ	67,443	67,443	06/16/2021	07/01/2043
46590X	AC	0				2 C FE	250,000	101.643	254,108	250,000	250,000	0	0	0	0	3.750	3.750	JD	781	4,766	05/14/2021	12/01/2031
46625H	JM	3				1 G FE	1,998,870	140.074	2,064,691	1,474,000	1,988,379	0	(10,491)	0	0	5.625	3.345	FA	31,092	41,456	05/04/2021	08/16/2043
46625H	RY	8			2	F FE	5,083,650	108.328	5,416,400	5,000,000	5,007,620	0	(17,768)	0	0	3.782	3.422	FA	78,792	189,100	04/20/2017	02/01/2028
466313	AG	8				2 C FE	5,027,260	102.662	5,133,100	5,000,000	5,002,344	0	(3,223)	0	0	4.700	4.631	MS	69,194	235,000	08/01/2012	09/15/2022
46647P	AA	4			2	F FE	15,707,300	122.549	18,382,350	15,000,000	15,622,846	0	(21,672)	0	0	4.260	3.949	FA	228,975	639,000	11/30/2017	02/22/2048
46647P	AK	2			2	F FE	4,206,398	118.341	4,380,984	3,702,000	4,177,567	0	(13,205)	0	0	4.032	3.250	JJ	65,096	149,265	10/02/2019	07/24/2048
46647P	AN	6			2	F FE	3,369,450	116.134	3,484,020	3,000,000	3,349,905	0	(9,781)	0	0	3.897	3.192	JJ	51,311	116,910	12/12/2019	01/23/2049
46647P	AR	7			2	F FE	4,906,700	110.464	5,523,200	5,000,000	4,906,700	0	0	0	0	4.005	4.013	AO	37,825	200,250	01/16/2019	04/23/2029
468223	AW	2			2	E FE	3,000,000	106.903	3,207,090	3,000,000	3,000,000	0	0	0	0	3.468	3.468	JJ	52,020	30,345	03/09/2021	07/01/2051
47032@	AF	8				2 A	4,000,000	105.969	4,238,744	4,000,000	4,000,000	0	0	0	0	4.330	4.330	JD	481	173,200	06/13/2014	09/30/2024
47102X	AJ	4			2	B FE	9,035,568	109.671	9,651,048	8,800,000	8,894,490	0	(25,541)	0	0	4.875	4.526	FA	178,750	429,000	10/08/2015	08/01/2025
472319	AC	6				2 B FE	3,961,714	132.776	5,271,207	3,970,000	4,032,145	0	(8,017)	0	0	6.250	5.958	JJ	114,413	248,125	09/18/2020	01/15/2036
472319	AM	4				2 B FE	10,995,686	138.384	12,601,247	9,106,000	10,920,676	0	(49,237)	0	0	6.500	4.953	JJ	264,706	591,890	09/23/2020	01/20/2043
47233J	BH	0				2 B FE	1,542,406	110.978	1,767,880	1,593,000	1,549,882	0	4,339	0	0	4.150	4.555	JJ	29,015	66,110	04/07/2020	01/23/2030
477143	AH	4				1 F FE	2,178,010	101.072	2,311,138	2,286,625	2,186,436	0	6,560	0	0	2.750	3.427	MN	8,035	62,882	08/10/2020	05/15/2032
477164	AA	5				1 F FE	10,347,472	108.227	10,974,227	10,140,009	10,325,823	0	(12,036)	0	0	4.000	3.684	MN	51,827	405,600	09/29/2020	11/15/2032
478160	AV	6				1 A FE	3,256,290	126.751	3,802,530	3,000,000	3,233,749	0	(8,379)	0	0	4.500	3.908	MS	45,000	135,000	03/14/2019	09/01/2040
478160	BK	9			2	A FE	2,762,940	127.686	2,553,720	2,000,000	2,732,832	0	(26,143)	0	0	4.500	2.320	JD	6,500	90,000	11/04/2020	12/05/2043
478160	CG	7			2	A FE	4,729,450	117.889	5,894,450	5,000,000	4,747,209	0	5,680	0	0	3.750	4.073	MS	61,458	187,500	10/03/2018	03/03/2047
478165	AG	8				1 G FE	4,209,194	127.154	4,704,698	3,700,000	4,144,842	0	(15,979)	0	0	4.800	3.888	MS	59,200	177,600	09/14/2017	09/01/2040
478165	AH	6			2	G FE	28,812,740	133.418	34,688,680	26,000,000	28,518,870	0	(62,766)	0	0	4.750	4.104	AO	260,722	1,235,000	10/17/2017	10/15/2046
48121@	AD	3				2 B PL	1,284,000	102.256	1,312,961	1,284,000	1,284,000	0	0	0	0	4.130	4.130	MS	13,847	53,029	03/27/2014	03/27/2024
48121@	AQ	4				2 B PL	7,000,000	96.745	6,772,163	7,000,000	7,000,000	0	0	0	0	2.980	2.980	AO	44,617	0	10/14/2021	10/14/2036
48203R	AD	6				2 B FE	18,066,063	132.864	20,393,295	15,349,000	17,896,856	0	(83,166)	0	0	5.950	4.623	MS	268,906	913,266	09/25/2020	03/15/2041
482480	AE	0			2	A FE	13,199,275	108.481	13,560,125	12,500,000	12,731,298	0	(83,483)	0	0	4.650	3.891	MN	96,875	581,250	06/02/2016	11/01/2024
482480	AF	7			2	A FE	11,027,019	128.790	12,879,000	10,000,000	10,808,043	0	(46,283)	0	0	5.650	4.784	MN	94,167	565,000	10/07/2016	11/01/2034
482480	AH	3			2	A FE	2,242,020	133.861	2,677,220	2,000,000	2,231,253	0	(4,578)	0	0	5.000	4.270	MS	29,444	100,000	07/18/2019	03/15/2049

E10.30

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description			Code	For eig n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
48249D	AA	9	KKR GROUP FIN CO II.....	.....	.....	2	1.F FE.....	5,856,516	133.795	6,068,941	4,536,000	5,816,541	0	(37,590)	0	0	5.500	3.554	FA	103,950	194,480	03/15/2021	02/01/2043
48250A	AA	1	KKR GROUP FINANCE CO III.....	.....	.....	2	1.F FE.....	6,823,207	129.283	7,110,565	5,500,000	6,782,778	0	(33,921)	0	0	5.125	3.580	JD	23,490	281,875	03/18/2021	06/01/2044
48252D	AA	3	KKR GROUP FINANCE CO VII.....	.....	.....	2	1.F FE.....	8,167,587	107.671	8,517,853	7,911,000	8,161,419	0	(4,936)	0	0	3.625	3.446	FA	100,371	209,743	03/03/2021	02/25/2050
48252M	AA	3	KKR GROUP FINAN CO VIII.....	.....	.....	2	1.F FE.....	20,704,530	104.923	21,771,523	20,750,000	20,705,666	0	846	0	0	3.500	3.512	FA	254,188	726,250	08/20/2020	08/25/2050
48259*	AA	5	KDP LICENSING PT.....	.....	.....	2	2.C Z.....	990,840	94.235	933,720	990,840	990,840	0	0	0	0	3.120	3.140	MON	1,374	29,798	12/28/2020	12/31/2035
485134	BQ	2	Kansas City Power & Light.....	.....	.....	2	1.F FE.....	2,283,814	119.787	2,647,293	2,210,000	2,279,707	0	(1,605)	0	0	4.200	3.999	JD	4,125	92,820	04/12/2019	06/15/2047
485134	BR	0	Kansas City Power & Light.....	.....	.....	2	1.F FE.....	3,321,240	119.745	3,592,350	3,000,000	3,304,392	0	(7,113)	0	0	4.200	3.592	MS	37,100	126,000	07/18/2019	03/15/2048
485134	BS	8	Kansas City Power & Light.....	.....	.....	2	1.F FE.....	8,414,260	119.038	9,523,040	8,000,000	8,396,306	0	(9,167)	0	0	4.125	3.818	AO	82,500	330,000	12/12/2019	04/01/2049
485170	AS	3	Kansas City Southern.....	.....	.....	2	2.B FE.....	8,077,560	127.633	10,210,640	8,000,000	8,070,478	0	(1,618)	0	0	4.950	4.886	FA	149,600	396,000	01/27/2017	08/15/2045
485170	BA	1	Kansas City Southern.....	.....	.....	2	2.B FE.....	1,409,835	104.922	1,573,830	1,500,000	1,452,919	0	9,595	0	0	3.125	3.906	JD	3,906	46,875	03/01/2017	06/01/2026
485170	BB	9	Kansas City Southern.....	.....	.....	2	2.B FE.....	1,939,620	125.077	2,501,540	2,000,000	1,943,206	0	1,042	0	0	4.700	4.893	MN	15,667	94,000	05/22/2018	05/01/2048
485170	BC	7	Kansas City Southern.....	.....	.....	2	2.B FE.....	13,938,236	118.571	15,100,017	12,735,000	13,929,517	0	(7,934)	0	0	4.200	3.771	MN	68,345	534,870	03/18/2021	11/15/2069
485170	BE	3	Kansas City Southern.....	.....	.....	2	2.B FE.....	872,109	106.748	907,358	850,000	871,555	0	(462)	0	0	3.500	3.359	MN	4,958	29,750	10/05/2020	05/01/2050
486606	L#	1	KAYNE ANDERSON MLP INVESTMENT Series NN.....	.....	.....	2	1.A FE.....	7,000,000	103.109	7,217,657	7,000,000	7,000,000	0	0	0	0	3.370	3.371	JD	7,863	235,900	10/29/2014	10/29/2023
487312	AD	2	KEENAN FT DETRICK ENERGY.....	.....	.....	2	1.D FE.....	6,000,000	110.670	6,640,200	6,000,000	6,000,000	0	0	0	0	4.166	4.166	MN	31,939	249,960	04/03/2019	11/15/2048
487836	BQ	0	Kellogg Company.....	.....	.....	2	2.B FE.....	12,541,430	124.489	16,183,570	13,000,000	12,567,511	0	9,136	0	0	4.500	4.730	AO	146,250	585,000	07/30/2019	04/01/2046
488401	AB	6	KEMPER CORP.....	.....	.....	2	2.B FE.....	12,242,283	106.846	13,088,635	12,250,000	12,247,172	0	829	0	0	4.350	4.358	FA	201,308	532,875	02/19/2015	02/15/2025
489170	AE	0	KENAMETAL INC.....	.....	.....	2	2.B FE.....	4,963,550	111.672	5,583,600	5,000,000	4,974,673	0	3,287	0	0	4.625	4.717	JD	10,278	231,250	06/04/2018	06/15/2028
491674	BL	0	Kentucky Utils Co.....	.....	.....	2	1.F FE.....	3,055,350	118.231	3,546,930	3,000,000	3,051,928	0	(1,289)	0	0	4.375	4.257	AO	32,813	131,250	03/18/2019	10/01/2045
491674	BM	8	Kentucky Utils Co.....	.....	.....	2	1.F FE.....	995,090	105.122	1,051,220	1,000,000	995,244	0	99	0	0	3.300	3.326	JD	2,750	33,000	05/19/2020	06/01/2050
49271V	AD	2	KEURIG DR PEPPER INC.....	.....	.....	2	2.B FE.....	9,790,560	130.806	11,283,326	8,626,000	9,752,426	0	(21,419)	0	0	5.085	4.240	MN	43,863	438,632	03/30/2021	05/25/2048
49271V	AJ	9	KEURIG DR PEPPER INC.....	.....	.....	2	2.B FE.....	249,358	105.836	264,590	250,000	249,456	0	56	0	0	3.200	3.230	MN	1,333	8,000	04/07/2020	05/01/2030
49338C	AA	1	KEYSPAN GAS EAST CORP.....	.....	.....	2	2.A FE.....	8,120,808	131.922	8,268,871	6,268,000	7,911,512	0	(56,794)	0	0	5.819	3.872	AO	91,184	364,735	09/15/2020	04/01/2041
49338L	AB	9	KEYSIGHT TECHNOLOGIES.....	.....	.....	2	2.B FE.....	18,380,858	108.189	19,744,493	18,250,000	18,291,402	0	(14,736)	0	0	4.550	4.457	AO	140,702	830,375	01/22/2015	10/30/2024
49338L	AE	3	KEYSIGHT TECHNOLOGIES.....	.....	.....	2	2.B FE.....	2,996,190	112.634	3,379,020	3,000,000	2,997,781	0	365	0	0	4.600	4.616	AO	32,583	138,000	03/28/2017	04/06/2027
49427R	AK	8	KILROY REALTY LP.....	.....	.....	2	2.B FE.....	6,921,740	112.408	7,868,560	7,000,000	6,954,089	0	4,982	0	0	4.250	4.352	FA	112,389	297,500	07/30/2014	08/15/2029
494368	BC	6	Kimberly Clark Corp.....	.....	.....	2	1.F FE.....	2,160,984	151.314	2,542,075	1,680,000	2,104,277	0	(18,666)	0	0	6.625	4.373	FA	46,375	111,300	10/18/2018	08/01/2037
494368	BG	7	Kimberly Clark Corp.....	.....	.....	2	1.F FE.....	10,842,195	135.244	12,205,771	9,025,000	10,691,791	0	(57,537)	0	0	5.300	3.920	MS	159,442	478,325	04/25/2019	03/01/2041
494368	BL	6	Kimberly Clark Corp.....	.....	.....	2	1.F FE.....	1,607,644	110.839	1,884,263	1,700,000	1,615,684	0	2,395	0	0	3.700	4.046	JD	5,242	62,900	10/18/2018	06/01/2043
494368	BV	4	Kimberly Clark Corp.....	.....	.....	2	1.F FE.....	422,833	109.554	562,012	513,000	428,671	0	1,907	0	0	3.200	4.289	JJ	6,886	16,416	10/18/2018	07/30/2046
494368	BW	2	Kimberly Clark Corp.....	.....	.....	2	1.F FE.....	934,280	120.308	1,203,080	1,000,000	938,334	0	1,324	0	0	3.900	4.302	MN	6,175	39,000	10/18/2018	05/04/2047
494368	CA	9	Kimberly Clark Corp.....	.....	.....	2	1.F FE.....	1,993,600	102.799	2,055,980	2,000,000	1,993,863	0	140	0	0	2.875	2.891	FA	23,000	57,500	01/30/2020	02/07/2050
49446R	AK	5	Kimco Rity Corp.....	.....	.....	2	2.A FE.....	2,731,560	102.525	3,075,750	3,000,000	2,954,029	0	30,897	0	0	3.125	4.253	JD	7,813	93,750	08/20/2013	06/01/2023
494550	BF	2	Kinder Morgan Ener Part.....	.....	.....	2	2.B FE.....	3,041,100	134.881	4,410,609	3,270,000	3,050,580	0	5,436	0	0	6.550	7.209	MS	63,066	214,185	03/24/2020	09/15/2040
494550	BH	8	Kinder Morgan Ener Part.....	.....	.....	2	2.B FE.....	734,271	132.845	754,560	568,000	724,700	0	(5,207)	0	0	6.375	4.255	MS	12,070	36,210	02/13/2020	03/01/2041
49456B	AH	4	KINDER MORGAN INC/DELAWA.....	.....	.....	2	2.B FE.....	6,661,175	126.717	7,286,228	5,750,000	6,617,441	0	(21,347)	0	0	5.550	4.489	JD	26,594	319,125	01/16/2020	06/01/2045
49456B	AJ	0	KINDER MORGAN INC/DELAWA.....	.....	.....	2	2.B FE.....	5,615,603	120.142	5,963,849	4,964,000	5,586,694	0	(15,173)	0	0	5.050	4.207	FA	94,702	250,682	01/31/2020	02/15/2046
49456B	AP	6	KINDER MORGAN INC/DELAWA.....	.....	.....	2	2.B FE.....	1,985,680	111.209	2,224,180	2,000,000	1,990,052	0	1,378	0	0	4.300	4.393	MS	28,667	86,000	08/30/2018	03/01/2028
49456B	AQ	4	KINDER MORGAN INC/DELAWA.....	.....	.....	2	2.B FE.....	5,102,766	123.812	5,942,976	4,800,000	5,088,399	0	(5,631)	0	0	5.200	4.791	MS	83,200	249,600	04/17/2019	03/01/2048
49456B	AS	0	KINDER MORGAN INC/DELAWA.....	.....	.....	2	2.B FE.....	1,724,888	95.968	1,679,440	1,750,000	1,725,588	0	505	0	0	3.250	3.326	FA	23,698	56,243	07/27/2020	08/01/2050

E10.31

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description			Code	For eig n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
500255	AT	1	Kohls Corp.....	.....	.....	.....	2 C FE.....	10,373,800	105.455	10,545,500	10,000,000	10,092,349	.....0	.....(50,930)	.....0	.....0	4.750	4.186	JD.....	21,111	475,000	11/06/2015	12/15/2023
500255	AU	8	Kohls Corp.....	.....	.....	.....	2 C FE.....	4,998,800	107.182	5,359,100	5,000,000	4,999,516	.....0	.....124	.....0	.....0	4.250	4.253	JJ.....	96,806	212,500	07/14/2015	07/17/2025
500255	AW	4	Kohls Corp.....	.....	.....	.....	2 C FE.....	1,799,820	123.314	2,219,652	1,800,000	1,800,003	.....0	.....(1)	.....0	.....0	9.500	9.500	MN.....	21,850	171,000	04/27/2020	05/15/2025
50075N	AW	4	Kraft Foods Inc.....	.....	.....	.....	2 A FE.....	2,445,640	143.831	2,876,620	2,000,000	2,373,706	.....0	.....(13,330)	.....0	.....0	6.875	5.209	JJ.....	59,201	137,500	11/03/2015	01/26/2039
50075N	AZ	7	Kraft Foods Inc.....	.....	.....	.....	2 A FE.....	2,271,885	141.787	2,339,486	1,650,000	2,253,580	.....0	.....(18,305)	.....0	.....0	6.500	3.708	FA.....	42,304	53,625	03/11/2021	02/09/2040
50077L	AM	8	KRAFT HEINZ FOODS CO.....	.....	.....	.....	3 A FE.....	5,215,900	127.442	6,372,100	5,000,000	5,196,577	.....0	.....(4,523)	.....0	.....0	5.200	4.913	JJ.....	119,889	260,000	03/22/2017	07/15/2045
501044	DF	5	Kroger Co.....	.....	.....	.....	2 A FE.....	566,025	111.587	557,935	500,000	564,495	.....0	.....(1,530)	.....0	.....0	3.875	3.114	AO.....	4,090	19,375	02/11/2021	10/15/2046
501044	DG	3	Kroger Co.....	.....	.....	.....	2 A FE.....	9,884,050	121.622	12,162,200	10,000,000	9,893,403	.....0	.....2,251	.....0	.....0	4.450	4.521	FA.....	185,417	445,000	07/20/2017	02/01/2047
501044	DK	4	Kroger Co.....	.....	.....	.....	2 A FE.....	5,710,000	124.302	6,836,610	5,500,000	5,701,366	.....0	.....(4,274)	.....0	.....0	4.650	4.402	JJ.....	117,929	244,125	02/11/2021	01/15/2048
501044	DM	0	Kroger Co.....	.....	.....	.....	2 B FE.....	5,313,432	139.991	7,010,749	5,008,000	5,302,779	.....0	.....(5,330)	.....0	.....0	5.400	4.990	JJ.....	124,699	263,466	02/19/2021	01/15/2049
501797	AL	8	L Brands Inc.....	.....	.....	.....	3 B FE.....	10,985,625	124.407	13,884,770	11,000,000	10,987,942	.....0	.....497	.....0	.....0	6.875	6.887	MN.....	126,042	756,250	11/07/2017	11/01/2035
501797	AQ	7	L Brands Inc.....	.....	.....	.....	3 B FE.....	1,258,609	115.100	1,294,875	1,125,000	1,210,256	.....0	.....(14,555)	.....0	.....0	6.694	4.975	JJ.....	34,725	75,308	06/18/2018	01/15/2027
50187T	AF	3	LGI HOMES INC.....	.....	.....	.....	3 C FE.....	500,000	99.772	498,860	500,000	500,000	.....0	.....0	.....0	.....0	4.000	4.000	JJ.....	10,167	0	06/14/2021	07/15/2029
502431	AK	5	L3HARRIS TECH INC.....	.....	.....	.....	2 B FE.....	9,959,650	105.827	10,582,700	10,000,000	9,988,295	.....0	.....4,543	.....0	.....0	3.950	4.002	MN.....	36,208	395,000	12/11/2014	05/28/2024
50247@	AA	4	LV STADIUM EVENT.....	.....	.....	.....	2 A PL.....	9,750,000	99.757	9,726,280	9,750,000	9,750,000	.....0	.....0	.....0	.....0	3.360	3.358	JD.....	910	327,600	06/30/2020	06/30/2045
50540R	AQ	5	Laboratory Corp of Am Holdings.....	.....	.....	.....	2 B FE.....	5,016,030	105.636	5,281,800	5,000,000	5,005,422	.....0	.....(1,722)	.....0	.....0	3.600	3.561	FA.....	75,000	180,000	02/13/2015	02/01/2025
50540R	AS	1	Laboratory Corp of Am Holdings.....	.....	.....	.....	2 B FE.....	18,713,283	121.994	21,568,539	17,680,000	18,673,884	.....0	.....(28,379)	.....0	.....0	4.700	4.294	FA.....	346,233	830,960	12/10/2019	02/01/2045
505597	AD	6	SPIRE INC.....	.....	.....	.....	2 B FE.....	298,874	117.709	298,981	254,000	298,289	.....0	.....(585)	.....0	.....0	4.700	3.555	FA.....	4,510	5,969	07/15/2021	08/15/2044
50587K	AB	7	LAFARGEHOLCIM FINANCE US.....	.....	.....	.....	2 B FE.....	22,408,477	123.299	26,453,800	21,455,000	22,361,973	.....0	.....(16,056)	.....0	.....0	4.750	4.452	MS.....	280,256	971,613	07/16/2021	09/22/2046
51223*	AC	8	LAKEVIEW LOAN.....	.....	.....	.....	1 G PL.....	4,000,000	100.738	4,029,539	4,000,000	4,000,000	.....0	.....0	.....0	.....0	4.750	4.750	JJ.....	88,667	0	07/13/2021	07/13/2027
512807	AN	8	LAM Research Corp.....	.....	.....	.....	1 G FE.....	7,996,640	107.621	8,609,680	8,000,000	7,998,794	.....0	.....348	.....0	.....0	3.800	3.805	MS.....	89,511	304,000	03/05/2015	03/15/2025
512807	AT	5	LAM Research Corp.....	.....	.....	.....	2 G FE.....	8,567,160	136.074	10,885,920	8,000,000	8,541,426	.....0	.....(11,575)	.....0	.....0	4.875	4.427	MS.....	114,833	390,000	09/17/2019	03/15/2049
521615	AA	2	LEA POWER PARTNERS LLC.....	.....	.....	.....	3 A FE.....	10,728,378	104.986	10,604,564	10,100,931	10,720,733	.....0	.....(7,645)	.....0	.....0	6.595	5.545	MJSD.....	29,607	401,653	11/29/2021	06/15/2033
521865	AZ	8	Lear Corp.....	.....	.....	.....	2 B FE.....	34,854,704	126.564	40,532,121	32,025,000	34,797,028	.....0	.....(51,670)	.....0	.....0	5.250	4.660	MN.....	214,834	1,681,313	03/03/2021	05/15/2049
524590	AA	4	LEEWARD RENEWABL.....	.....	.....	.....	3 C FE.....	500,000	101.148	505,740	500,000	500,000	.....0	.....0	.....0	.....0	4.250	4.250	JJ.....	10,212	0	06/23/2021	07/01/2029
524901	AR	6	Legg Mason Inc.....	.....	.....	.....	1 F FE.....	22,502,547	137.570	25,688,446	18,673,000	22,346,037	.....0	.....(98,984)	.....0	.....0	5.625	4.240	JJ.....	484,331	1,034,888	02/11/2021	01/15/2044
526057	BN	3	Lennar Corporation.....	.....	.....	.....	2 C FE.....	467,500	102.374	511,870	500,000	496,089	.....0	.....4,272	.....0	.....0	4.750	5.685	MN.....	3,035	23,750	11/25/2013	11/15/2022
527288	BF	0	Leucadia National Corporation.....	.....	.....	.....	2 B FE.....	3,260,420	136.303	4,089,090	3,000,000	3,251,793	.....0	.....(5,654)	.....0	.....0	6.625	5.930	AO.....	37,542	198,750	05/27/2020	10/23/2043
527298	BT	9	LEVEL 3 FINANCING INC.....	.....	.....	.....	3 B FE.....	2,002,500	95.162	1,903,240	2,000,000	2,002,053	.....0	.....(447)	.....0	.....0	3.750	3.722	JJ.....	34,583	37,917	01/11/2021	07/15/2029
529043	AD	3	Lexington Realty Trust.....	.....	.....	.....	2 B FE.....	7,592,525	105.205	7,890,375	7,500,000	7,524,985	.....0	.....(10,534)	.....0	.....0	4.400	4.241	JD.....	14,667	330,000	08/26/2014	06/15/2024
529043	AE	1	Lexington Realty Trust.....	.....	.....	.....	2 B FE.....	992,330	99.209	992,090	1,000,000	993,247	.....0	.....684	.....0	.....0	2.700	2.788	MS.....	7,950	28,275	08/14/2020	09/15/2030
53079E	AG	9	Liberty Mutual Group.....	.....	.....	.....	2 B FE.....	1,575,000	139.539	3,488,475	2,500,000	1,759,778	.....0	.....24,670	.....0	.....0	6.500	10.750	MS.....	47,847	162,500	01/13/2009	03/15/2035
53079E	AZ	7	Liberty Mutual Group.....	.....	.....	.....	2 B FE.....	12,484,400	142.763	14,276,300	10,000,000	12,210,665	.....0	.....(63,198)	.....0	.....0	6.500	4.787	MN.....	108,333	650,000	04/05/2017	05/01/2042
53079E	BE	3	Liberty Mutual Group.....	.....	.....	.....	2 B FE.....	2,998,020	104.505	3,135,150	3,000,000	2,999,667	.....0	.....218	.....0	.....0	4.250	4.258	JD.....	5,667	127,500	10/31/2013	06/15/2023
53079E	BH	6	Liberty Mutual Group.....	.....	.....	.....	2 B FE.....	952,136	119.419	955,352	800,000	950,557	.....0	.....(1,579)	.....0	.....0	4.500	3.425	JD.....	1,600	18,000	07/08/2021	06/15/2049
53079E	BL	7	Liberty Mutual Group.....	.....	.....	.....	3 A FE.....	5,406,000	94.151	5,460,758	5,800,000	5,409,134	.....0	.....3,134	.....0	.....0	4.300	4.677	FA.....	103,917	124,700	02/18/2021	02/01/2061
532457	BR	8	Lilly (Eli) & Co.....	.....	.....	.....	2 1 F FE.....	2,892,780	121.499	3,644,970	3,000,000	2,899,563	.....0	.....2,198	.....0	.....0	3.950	4.165	MN.....	15,142	118,500	10/18/2018	05/15/2047
532457	BT	4	Lilly (Eli) & Co.....	.....	.....	.....	2 1 F FE.....	5,922,830	121.235	7,274,100	6,000,000	5,927,007	.....0	.....1,452	.....0	.....0	3.950	4.024	MS.....	69,783	237,000	03/05/2019	03/15/2049
532457	BU	1	Lilly (Eli) & Co.....	.....	.....	.....	2 1 F FE.....	11,668,573	129.025	13,225,063	10,250,000	11,627,346	.....0	.....(18,507)	.....0	.....0	4.150	3.495	MS.....	125,249	425,375	10/10/2019	03/15/2059
534187	BA	6	Lincoln National Corp.....	.....	.....	.....	2 A FE.....	6,356,700	152.780	7,639,000	5,000,000	6,159,445	.....0	.....(37,343)	.....0	.....0	7.000	5.053	JD.....	15,556	350,000	01/11/2016	06/15/2040

E10.32

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	For eig n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
539830	AZ	2				1.G FE.....	1,335,320	127.757	1,277,570	1,000,000	1,320,655	0	(12,132)	0	0	4.850	2.734	MS	14,281	48,500	10/14/2020	09/15/2041
539830	BL	2			2	1.G FE.....	20,496,419	130.924	25,259,167	19,293,000	20,476,205	0	(34,046)	0	0	4.700	4.249	MN	115,865	906,771	02/26/2021	05/15/2046
539830	BN	8			2	1.G FE.....	10,192,671	123.804	10,226,210	8,260,000	10,143,821	0	(37,398)	0	0	4.090	2.941	MS	99,473	337,834	02/25/2021	09/15/2052
540424	AR	9			2	1.G FE.....	16,501,557	115.763	20,559,509	17,760,000	16,654,347	0	29,843	0	0	4.125	4.584	MN	93,610	732,600	03/10/2017	05/15/2043
540424	AT	5			2	1.G FE.....	1,059,140	106.477	1,064,770	1,000,000	1,050,418	0	(5,530)	0	0	3.200	2.510	MN	4,089	32,000	05/27/2020	05/15/2030
543859	AK	8				1.G FE.....	1,244,230	117.427	1,174,270	1,000,000	1,125,267	0	(48,469)	0	0	8.375	3.037	JD	3,722	83,750	06/26/2019	06/15/2024
546676	AV	9			2	1.F FE.....	2,303,836	122.678	2,275,677	1,855,000	2,286,665	0	(13,987)	0	0	4.650	3.146	MN	11,022	86,258	10/05/2020	11/15/2043
546676	AY	3			2	1.F FE.....	6,581,097	122.363	6,350,640	5,190,000	6,536,987	0	(33,197)	0	0	4.250	2.856	AO	55,144	220,575	10/15/2020	04/01/2049
548661	CL	9				2.A FE.....	4,995,000	130.628	6,531,400	5,000,000	4,996,561	0	144	0	0	5.800	5.807	AO	61,222	290,000	10/03/2006	10/15/2036
548661	CP	0				2.A FE.....	2,164,780	140.489	2,083,452	1,483,000	2,150,024	0	(14,756)	0	0	6.650	3.029	MS	29,038	49,310	07/19/2021	09/15/2037
548661	CR	6				2.A FE.....	6,720,500	134.307	7,796,521	5,805,000	6,660,246	0	(31,752)	0	0	5.800	4.544	AO	71,079	336,690	01/21/2021	04/15/2040
548661	DA	2			2	2.A FE.....	5,849,558	123.066	6,222,217	5,056,000	5,756,769	0	(20,637)	0	0	5.000	4.022	MS	74,436	252,800	10/16/2017	09/15/2043
548661	DE	4			2	2.A FE.....	4,689,108	113.841	4,939,561	4,339,000	4,678,381	0	(7,239)	0	0	4.250	3.728	MS	54,298	110,266	07/30/2021	09/15/2044
548661	DQ	7			2	2.A FE.....	6,964,320	115.343	8,074,010	7,000,000	6,967,592	0	684	0	0	4.050	4.079	MN	45,675	283,500	11/13/2017	05/03/2047
548661	DW	4			2	2.A FE.....	4,990,700	135.770	6,788,500	5,000,000	4,991,123	0	137	0	0	5.125	5.137	AO	54,097	256,250	03/24/2020	04/15/2050
548661	DZ	7			2	2.A FE.....	999,020	98.889	988,890	1,000,000	999,041	0	18	0	0	3.000	3.005	AO	6,333	29,417	10/07/2020	01/15/2050
552676	AQ	1			2	2.C FE.....	17,490,165	126.645	18,200,153	14,371,000	17,387,633	0	(91,239)	0	0	6.000	4.417	JJ	397,598	862,260	12/07/2020	01/15/2043
552676	AV	0			2	2.C FE.....	4,000,000	95.767	3,830,680	4,000,000	4,000,000	0	0	0	0	3.966	3.966	FA	63,897	0	08/03/2021	08/06/2061
552848	AF	0				3.A FE.....	3,000,000	105.749	3,172,470	3,000,000	3,000,000	0	0	0	0	5.750	5.750	FA	65,167	172,500	08/02/2016	08/15/2023
55305B	AS	0			2	3.B FE.....	595,440	104.387	751,586	720,000	616,940	0	12,732	0	0	4.950	7.965	FA	14,850	35,640	04/07/2020	02/01/2028
55336V	AM	2			2	2.B FE.....	264,463	112.183	280,458	250,000	263,684	0	(610)	0	0	4.500	4.028	AO	2,375	11,250	09/14/2020	04/15/2038
55336V	AT	7			2	2.B FE.....	13,397,820	128.002	16,000,250	12,500,000	13,359,408	0	(15,355)	0	0	5.500	5.027	FA	259,722	687,500	06/20/2019	02/15/2049
55336V	BP	4			2	2.B FE.....	3,329,245	121.752	3,567,334	2,930,000	3,318,022	0	(8,259)	0	0	5.200	4.335	JD	12,697	152,360	08/11/2020	12/01/2047
55336V	BQ	2			2	2.B FE.....	499,565	99.659	498,295	500,000	499,617	0	39	0	0	2.650	2.660	FA	5,006	13,140	08/11/2020	08/15/2030
55617L	AA	0				3.A FE.....	2,048,731	107.722	2,154,440	2,000,000	2,032,214	0	(11,659)	0	0	6.650	5.950	JJ	61,328	128,197	07/28/2020	07/15/2024
559080	AF	3			2	2.A FE.....	1,183,840	104.184	1,203,325	1,155,000	1,183,280	0	(561)	0	0	4.200	4.023	JD	4,043	48,510	04/28/2021	12/01/2042
559080	AG	1			2	2.A FE.....	4,898,360	120.876	4,835,040	4,000,000	4,862,568	0	(26,330)	0	0	5.150	3.680	AO	43,489	206,000	08/13/2020	10/15/2043
559080	AJ	5			2	2.A FE.....	4,485,086	105.548	4,434,071	4,201,000	4,482,714	0	(2,372)	0	0	4.200	3.758	MS	51,952	44,016	09/17/2021	03/15/2045
559080	AN	6			2	2.A FE.....	11,749,525	119.989	13,198,790	11,000,000	11,726,075	0	(15,516)	0	0	4.850	4.413	FA	222,292	533,500	09/01/2020	02/01/2049
559080	AP	1			2	2.A FE.....	10,582,730	106.210	10,621,000	10,000,000	10,565,392	0	(12,297)	0	0	3.950	3.619	MS	131,667	395,000	08/04/2020	03/01/2050
56081#	CV	0				1.F FE.....	2,000,000	93.841	1,876,811	2,000,000	2,000,000	0	0	0	0	2.640	2.640	JD	3,080	0	12/10/2021	12/10/2036
56081*	AA	2				1.G FE.....	10,000,000	111.248	11,124,842	10,000,000	10,000,000	0	0	0	0	4.430	4.431	JD	25,842	443,000	03/11/2019	12/10/2043
56081*	AB	0				1.G FE.....	1,400,000	105.113	1,471,586	1,400,000	1,400,000	0	0	0	0	3.640	3.640	JD	2,973	50,960	07/10/2019	12/10/2043
56081*	AC	8				1.G FE.....	3,892,868	104.713	4,076,335	3,892,868	3,892,868	0	0	0	0	3.610	3.610	JD	8,198	140,533	07/10/2019	12/10/2044
56081*	AD	6				1.G FE.....	2,600,000	104.115	2,706,994	2,600,000	2,600,000	0	0	0	0	3.640	3.640	JD	5,521	94,640	10/10/2019	12/10/2043
565849	AE	6				2.C FE.....	8,828,129	130.883	10,604,141	8,102,000	8,756,641	0	(30,301)	0	0	6.600	5.751	AO	133,683	534,732	03/10/2020	10/01/2037
565849	AM	8			2	2.C FE.....	7,828,160	119.948	8,396,360	7,000,000	7,786,152	0	(19,528)	0	0	5.200	4.416	JD	30,333	364,000	10/25/2019	06/01/2045
56585A	AF	9				2.B FE.....	991,550	137.751	1,377,510	1,000,000	993,080	0	177	0	0	6.500	6.564	MS	21,667	65,000	01/27/2011	03/01/2041
56585A	AG	7			2	2.B FE.....	4,982,050	105.203	5,260,150	5,000,000	4,994,520	0	1,897	0	0	3.625	3.668	MS	53,368	181,250	09/02/2014	09/15/2024

E10.33

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	For ei gn Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
56585A	AH	5	MARATHON PETROLEUM CORP.....		2	2.B FE.....	2,179,862	117.958	2,538,456	2,152,000	2,181,067	0	(1,063)	0	4.750	4.637	MS.....	30,098	102,220	09/14/2020.	09/15/2044.	
56585A	AJ	1	MARATHON PETROLEUM CORP.....		2	2.B FE.....	2,354,500	119.221	2,980,525	2,500,000	2,358,937	0	1,564	0	5.000	5.368	MS.....	36,806	125,000	02/07/2019.	09/15/2054.	
56585A	AM	4	MARATHON PETROLEUM CORP.....		2	2.B FE.....	7,101,166	126.988	7,358,955	5,795,000	7,052,303	0	(28,627)	0	5.850	4.363	JD.....	15,067	339,008	04/19/2021.	12/15/2045.	
570535	AP	9	Markel Corp.....		2	2.B FE.....	2,400,814	122.274	2,490,721	2,037,000	2,387,477	0	(9,496)	0	5.000	3.809	MS.....	25,745	95,675	07/15/2021.	03/30/2043.	
570535	AQ	7	Markel Corp.....		2	2.B FE.....	8,292,388	127.324	8,637,660	6,784,000	8,259,384	0	(22,214)	0	5.000	3.629	AO.....	81,031	256,225	07/30/2021.	04/05/2046.	
570535	AT	1	Markel Corp.....		2	2.B FE.....	13,442,751	127.793	14,779,260	11,565,000	13,384,453	0	(39,828)	0	5.000	4.015	MN.....	65,856	578,250	09/10/2020.	05/20/2049.	
570535	AV	6	Markel Corp.....		2	2.B FE.....	14,217,460	114.995	16,099,300	14,000,000	14,211,498	0	(4,159)	0	4.150	4.058	MS.....	167,844	581,000	06/09/2020.	09/17/2050.	
571676	AE	5	MARS INC.....		2	1.F FE.....	6,022,965	118.136	7,088,160	6,000,000	6,021,404	0	(616)	0	3.950	3.925	AO.....	59,250	237,000	04/12/2019.	04/01/2044.	
571676	AF	2	MARS INC.....		2	1.F FE.....	1,233,610	120.290	1,202,900	1,000,000	1,226,835	0	(5,674)	0	3.950	2.747	AO.....	9,875	39,500	10/19/2020.	04/01/2049.	
571676	AG	0	MARS INC.....		2	1.F FE.....	5,453,937	125.557	5,863,512	4,670,000	5,428,039	0	(13,409)	0	4.125	3.296	AO.....	48,159	192,638	01/24/2020.	04/01/2054.	
571676	AH	8	MARS INC.....		2	1.F FE.....	12,879,958	128.406	13,620,024	10,607,000	12,852,391	0	(16,777)	0	4.200	3.210	AO.....	111,374	335,244	09/24/2021.	04/01/2059.	
571748	AX	0	Marsh & McLennan.....		2	2.A FE.....	4,980,850	105.931	5,296,550	5,000,000	4,993,425	0	1,916	0	3.500	3.544	MS.....	53,958	175,000	09/03/2014.	03/10/2025.	
571748	AZ	5	Marsh & McLennan.....		2	2.A FE.....	5,064,800	108.617	5,430,850	5,000,000	5,028,630	0	(6,446)	0	3.750	3.597	MS.....	55,729	187,500	10/28/2015.	03/14/2026.	
571748	BC	5	Marsh & McLennan.....		2	2.A FE.....	14,583,111	123.908	16,789,534	13,550,000	14,500,652	0	(22,693)	0	4.350	3.902	JJ.....	247,231	582,900	02/11/2021.	01/30/2047.	
571748	BJ	0	Marsh & McLennan.....		2	2.A FE.....	1,709,850	134.750	1,684,375	1,250,000	1,700,212	0	(9,638)	0	4.900	2.943	MS.....	18,035	61,250	02/11/2021.	03/15/2049.	
571903	AV	5	Marriott International.....		2	2.C FE.....	4,979,800	101.660	5,083,000	5,000,000	4,997,428	0	2,218	0	3.125	3.172	FA.....	59,028	156,250	12/05/2012.	02/15/2023.	
571903	BE	2	Marriott International.....		2	2.C FE.....	5,962,740	112.613	6,756,780	6,000,000	5,967,650	0	3,053	0	4.625	4.703	JD.....	12,333	277,500	05/28/2020.	06/15/2030.	
571903	BF	9	Marriott International.....		2	2.C FE.....	4,219,315	104.869	4,456,933	4,250,000	4,222,444	0	2,314	0	3.500	3.573	AO.....	31,403	173,955	08/12/2020.	10/15/2032.	
573284	AU	0	Martin Marietta Materials.....		2	2.B FE.....	2,580,963	117.400	3,109,926	2,649,000	2,588,085	0	709	0	4.250	4.357	JD.....	5,004	112,583	02/25/2021.	12/15/2047.	
573284	AX	4	Martin Marietta Materials.....		2	2.B FE.....	2,966,790	101.413	3,042,390	3,000,000	2,967,144	0	354	0	3.200	3.258	JJ.....	47,733	0	06/24/2021.	07/15/2051.	
573874	AN	4	MARVELL TECHNOLOGY INC.....		2	2.C FE.....	10,835,228	114.661	12,360,456	10,780,000	10,831,292	0	(3,936)	0	4.875	4.787	JD.....	13,138	525,525	05/04/2021.	06/22/2028.	
574599	BM	7	Masco Corp.....		2	2.B FE.....	8,887,418	120.268	9,976,231	8,295,000	8,873,497	0	(10,971)	0	4.500	4.044	MN.....	47,696	350,775	06/24/2021.	05/15/2047.	
575634	AS	9	Massachusetts Elec Co.....		2	2.A FE.....	17,144,701	132.451	18,291,483	13,810,000	16,685,406	0	(105,956)	0	5.900	4.228	MN.....	104,112	814,790	04/25/2017.	11/15/2039.	
575634	AT	7	Massachusetts Elec Co.....		2	2.A FE.....	1,570,606	109.448	1,510,382	1,380,000	1,569,020	0	(1,586)	0	4.004	3.186	FA.....	20,874	0	09/09/2021.	08/15/2046.	
575718	AA	9	MASS INSTITUTE OF TECH.....		2	1.A FE.....	3,649,120	175.483	3,509,660	2,000,000	3,647,685	0	(1,435)	0	5.600	2.967	JJ.....	56,000	0	08/04/2021.	07/01/2111.	
57636Q	AK	0	Mastercard Inc.....		2	1.E FE.....	6,008,670	120.776	7,246,560	6,000,000	6,006,897	0	(320)	0	3.950	3.940	FA.....	82,292	237,000	10/04/2018.	02/26/2048.	
57636Q	AL	8	Mastercard Inc.....		2	1.E FE.....	4,992,750	116.033	5,801,650	5,000,000	4,993,117	0	144	0	3.650	3.658	JD.....	15,208	182,500	05/28/2019.	06/01/2049.	
577081	AY	8	Mattel Inc.....		2	4.A FE.....	5,240,180	102.094	5,615,170	5,500,000	5,452,391	0	38,009	0	3.150	3.895	MS.....	51,013	173,250	11/05/2015.	03/15/2023.	
579780	AK	3	McCormick & Co.....		2	2.B FE.....	2,977,890	105.668	3,170,040	3,000,000	2,990,597	0	2,241	0	3.250	3.337	MN.....	12,458	97,500	11/03/2015.	11/15/2025.	
580135	BY	6	McDonalds Corp.....		2	2.A FE.....	18,099,000	124.987	18,748,050	15,000,000	16,727,652	0	(247,540)	0	6.375	4.190	JJ.....	459,531	956,250	11/03/2015.	01/08/2028.	
58013M	EH	3	McDonalds Corp.....		2	2.A FE.....	737,823	135.927	706,820	520,000	727,646	0	(9,390)	0	5.700	2.754	FA.....	12,350	29,640	11/25/2020.	02/01/2039.	
58013M	FA	7	McDonalds Corp.....		2	2.A FE.....	4,962,917	128.786	6,091,578	4,730,000	4,955,451	0	(4,934)	0	4.875	4.532	JD.....	14,091	230,588	03/11/2021.	12/09/2045.	
58013M	FK	5	McDonalds Corp.....		2	2.A FE.....	2,979,240	110.874	3,326,220	3,000,000	2,980,273	0	407	0	3.625	3.663	MS.....	36,250	108,750	11/07/2019.	09/01/2049.	
581557	BC	8	McKesson Corp.....		2	2.B FE.....	4,171,980	124.927	4,997,080	4,000,000	4,161,134	0	(4,369)	0	4.883	4.585	MS.....	57,511	195,320	07/30/2019.	03/15/2044.	
582834	AP	2	Mead Corp.....		2	2.B FE.....	11,065,126	157.585	11,516,312	7,308,000	11,020,909	0	(44,217)	0	7.550	4.245	MS.....	183,918	275,877	07/16/2021.	03/01/2047.	
582839	AG	1	Mead Johnson Nutrition C.....		2	1.G FE.....	18,975,686	129.268	23,022,631	17,810,000	18,856,475	0	(29,479)	0	4.600	4.184	JD.....	68,272	819,260	10/18/2017.	06/01/2044.	
582839	AH	9	Mead Johnson Nutrition C.....		2	1.G FE.....	6,997,060	109.067	7,634,690	7,000,000	6,998,766	0	288	0	4.125	4.130	MN.....	36,896	288,750	10/29/2015.	11/15/2025.	
583491	AB	1	LEONARDO US HOLDINGS INC.....		3	3.A FE.....	3,590,649	131.125	3,667,566	2,797,000	3,501,948	0	(24,226)	0	7.375	5.172	JJ.....	95,117	206,279	01/18/2018.	07/15/2039.	
583491	AC	9	LEONARDO US HOLDINGS INC.....		3	3.A FE.....	1,960,585	118.000	1,956,440	1,658,000	1,927,117	0	(9,133)	0	6.250	4.886	JJ.....	47,783	103,625	01/24/2018.	01/15/2040.	
586054	AC	2	MEMORIAL SLOAN-KETTERING.....		2	1.D FE.....	8,311,520	126.809	10,144,720	8,000,000	8,290,794	0	(4,076)	0	4.200	4.002	JJ.....	168,000	336,000	04/27/2016.	07/01/2055.	

E10.34

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	For eig n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
589331	AQ	0	Merck & Co Inc.....			1.E FE.....	516,915	139.967	699,835	500,000	512,981	0	(428)	0	0	5.850	5.615	JD.....	81	29,250	07/09/2009	06/30/2039
58933Y	AT	2	Merck & Co Inc.....		2	1.E FE.....	4,703,560	115.359	5,767,950	5,000,000	4,725,604	0	7,051	0	0	3.700	4.069	FA.....	72,458	185,000	10/03/2018	02/10/2045
58933Y	AW	5	Merck & Co Inc.....		2	1.E FE.....	5,556,780	121.529	6,076,450	5,000,000	5,555,036	0	(2,592)	0	0	4.000	3.349	MS.....	63,333	80,000	10/12/2021	03/07/2049
59001A	BD	3	Meritage Homes Corp.....			3.A FE.....	500,000	105.143	525,715	500,000	500,000	0	0	0	0	3.875	3.875	AO.....	4,090	9,688	03/31/2021	04/15/2029
59156R	BG	2	Metlife Inc.....			1.G FE.....	10,123,018	129.979	11,598,026	8,923,000	9,994,626	0	(30,082)	0	0	4.875	4.042	MN.....	58,000	434,996	06/16/2017	11/13/2043
59156R	BN	7	Metlife Inc.....			1.G FE.....	1,942,880	119.140	2,382,800	2,000,000	1,948,615	0	1,288	0	0	4.050	4.225	MS.....	27,000	81,000	03/22/2017	03/01/2045
59156R	BQ	0	Metlife Inc.....		2	1.G FE.....	4,999,600	107.930	5,396,500	5,000,000	4,999,828	0	41	0	0	3.600	3.601	MN.....	24,000	180,000	11/09/2015	11/13/2025
59156R	BR	8	Metlife Inc.....		2	1.G FE.....	8,243,150	128.152	10,252,160	8,000,000	8,229,740	0	(5,635)	0	0	4.600	4.401	MN.....	49,067	368,000	04/29/2019	05/13/2046
59217G	AQ	2	MET LIFE GLOB FUNDING I.....			1.D FE.....	4,994,650	100.932	5,046,600	5,000,000	4,999,825	0	625	0	0	3.875	3.888	AO.....	43,056	193,750	04/04/2012	04/11/2022
592239	AL	1	METRO OPERA ASSOC INC.....			3.A FE.....	12,950,286	101.580	13,439,034	13,230,000	13,042,996	0	39,025	0	0	4.349	4.573	AO.....	143,843	575,373	01/19/2017	10/01/2032
59447#	AL	7	Michigan Electric Transmission.....			1.F.....	2,000,000	96.828	1,936,552	2,000,000	2,000,000	0	0	0	0	2.900	2.900	FA.....	23,844	0	08/03/2021	08/03/2051
594918	AD	6	Microsoft Corp.....			1.A FE.....	14,967,900	138.311	20,746,650	15,000,000	14,976,139	0	825	0	0	5.200	5.214	JD.....	65,000	780,000	05/11/2009	06/01/2039
594918	BL	7	Microsoft Corp.....		2	1.A FE.....	6,724,940	130.853	7,851,180	6,000,000	6,639,121	0	(16,955)	0	0	4.450	3.759	MN.....	43,017	267,000	11/14/2016	11/03/2045
594918	CB	8	Microsoft Corp.....	SD		1.A FE.....	7,143,986	139.320	9,402,707	6,749,000	7,127,933	0	(4,829)	0	0	4.500	4.191	FA.....	122,326	303,705	10/03/2018	02/06/2057
595112	BN	2	Micron Technology Inc.....		2	2.C FE.....	8,119,615	118.605	9,488,400	8,000,000	8,091,455	0	(10,917)	0	0	5.327	5.127	FA.....	171,648	426,160	04/29/2019	02/06/2029
595112	BQ	5	Micron Technology Inc.....		2	2.C FE.....	12,294,091	115.394	13,039,522	11,300,000	12,127,277	0	(90,062)	0	0	4.663	3.583	FA.....	199,058	526,919	04/06/2020	02/15/2030
59523U	AL	1	MID-AMERICA APARTMENTS L.....		2	2.A FE.....	9,887,300	105.354	10,535,400	10,000,000	9,968,239	0	12,112	0	0	3.750	3.887	JD.....	16,667	375,000	06/10/2014	06/15/2024
59524E	AC	6	MID-ATLANTIC MILITARY CO.....			2.B FE.....	18,058,004	106.287	18,983,824	17,860,909	18,036,946	0	(4,342)	0	0	5.300	5.209	FA.....	394,428	946,628	11/03/2016	08/01/2050
595620	AV	7	Berkshire Hathaway Energy.....		2	1.E FE.....	2,983,080	104.956	3,148,680	3,000,000	2,983,837	0	348	0	0	3.150	3.179	AO.....	19,950	94,500	10/01/2019	04/15/2050
59562V	AP	2	Bershire Hathaway Energy.....			1.G FE.....	3,263,358	134.852	3,344,330	2,480,000	3,113,961	0	(30,033)	0	0	5.950	3.747	MN.....	18,855	147,560	08/05/2016	05/15/2037
59562V	AR	8	Bershire Hathaway Energy.....			1.G FE.....	6,956,500	140.210	7,010,500	5,000,000	6,594,426	0	(73,182)	0	0	6.500	3.787	MS.....	95,694	325,000	08/17/2016	09/15/2037
59562V	BD	8	Bershire Hathaway Energy.....		2	1.G FE.....	9,208,761	129.136	10,851,298	8,403,000	9,114,382	0	(19,753)	0	0	5.150	4.524	MN.....	55,296	432,755	09/20/2017	11/15/2043
59833C	AC	6	MIDWEST CONNECTOR CAPIT.....		2	2.B FE.....	16,026,429	107.860	17,012,758	15,773,000	15,970,190	0	(24,262)	0	0	4.625	4.412	AO.....	182,375	729,501	07/28/2020	04/01/2029
60040#	AA	0	MILLENNIUM PIPELINES Series A Note A-31.....			1.G PL.....	995,950	107.186	1,067,518	995,950	995,950	0	0	0	0	5.330	5.366	MJSD.....	147	53,084	08/26/2010	06/30/2027
60040#	AB	8	MILLENNIUM PIPELINES Series B Note B-25.....			1.G PL.....	1,977,861	117.489	2,323,764	1,977,861	1,977,861	0	0	0	0	6.000	6.045	MJSD.....	330	118,672	08/26/2010	06/30/2032
608190	AJ	3	Mohawk Industries Inc.....		2	2.A FE.....	999,420	102.346	1,023,460	1,000,000	999,926	0	65	0	0	3.850	3.857	FA.....	16,042	38,500	01/29/2013	02/01/2023
60871R	AD	2	MOLSON COORS BREWING CO.....			2.C FE.....	13,044,340	121.066	14,527,920	12,000,000	12,965,203	0	(29,312)	0	0	5.000	4.394	MN.....	100,000	600,000	02/10/2020	05/01/2042
60871R	AH	3	MOLSON COORS BREWING CO.....		2	2.C FE.....	12,123,498	111.120	13,445,520	12,100,000	12,146,518	0	2,035	0	0	4.200	4.163	JJ.....	234,337	420,000	07/30/2021	07/15/2046
609207	AP	0	Mondelez International Inc.....		2	2.B FE.....	9,657,460	122.274	9,781,920	8,000,000	9,635,537	0	(21,923)	0	0	4.625	3.426	MN.....	55,500	231,250	06/22/2021	05/07/2048
61237W	AC	0	MONTEFIORE MEDICAL CENT.....		2	1.A.....	2,860,000	104.936	3,001,170	2,860,000	2,860,000	0	0	0	0	2.895	2.895	AO.....	16,329	82,797	05/04/2016	04/30/2032
61237W	AG	1	MONTEFIORE MEDICAL CENT.....			2.C FE.....	5,000,000	98.181	4,909,050	5,000,000	5,000,000	0	0	0	0	4.287	4.287	MS.....	71,450	214,350	02/06/2020	09/01/2050
615369	AC	9	Moody's Corporation.....			2.A FE.....	9,258,052	106.907	9,693,258	9,067,000	9,114,883	0	(21,131)	0	0	4.875	4.610	FA.....	166,984	442,016	03/19/2014	02/15/2024
615369	AX	3	Moody's Corporation.....		2	2.A FE.....	1,972,860	99.434	1,988,880	2,000,000	1,972,891	0	31	0	0	3.100	3.160	MN.....	5,511	0	11/15/2021	11/29/2061
617446	8G	7	Morgan Stanley.....		2	1.G FE.....	2,170,320	114.056	2,281,120	2,000,000	2,123,789	0	(18,892)	0	0	4.431	3.265	JJ.....	38,894	88,620	06/14/2019	01/23/2030
617446	HD	4	Morgan Stanley.....			1.G FE.....	4,068,240	142.808	4,284,240	3,000,000	3,801,143	0	(62,008)	0	0	7.250	4.041	AO.....	54,375	217,500	05/11/2017	04/01/2032
61746B	EF	9	Morgan Stanley.....			1.G FE.....	3,992,640	108.490	4,339,600	4,000,000	3,995,976	0	713	0	0	3.625	3.647	JJ.....	64,847	145,000	02/28/2017	01/20/2027
61746B	EG	7	Morgan Stanley.....			1.G FE.....	13,462,500	125.923	16,369,990	13,000,000	13,439,945	0	(11,067)	0	0	4.375	4.147	JJ.....	251,198	568,750	09/11/2019	01/22/2047
61945C	AD	5	MOSAIC CO.....		2	2.C FE.....	1,329,020	124.186	1,738,604	1,400,000	1,335,257	0	3,654	0	0	5.450	6.000	MN.....	9,749	76,300	04/08/2020	11/15/2033
61945C	AE	3	MOSAIC CO.....		2	2.C FE.....	4,490,200	133.103	5,856,532	4,400,000	4,487,001	0	(2,109)	0	0	5.625	5.467	MN.....	31,625	247,500	05/26/2020	11/15/2043

E10.35

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
61980A	AD 5 Motiva Enterprises LLC				2.B FE	8,414,000	123.312	8,619,509	6,990,000	8,287,826	0	(41,522)	0	0	6.850	5.244	JJ	220,787	424,015	01/26/2021	01/15/2040
620076	AH 2 Motorola Inc MSI				2.C FE	7,909,410	118.692	8,664,516	7,300,000	7,460,616	0	(41,170)	0	0	7.500	6.759	MN	69,958	547,500	07/22/2004	05/15/2025
62548L	AA 0 MULTICARE HEALTH SYSTEM			.2	1.D FE	2,993,310	97.256	2,917,680	3,000,000	2,993,545	0	183	0	0	2.803	2.814	FA	31,767	84,090	11/18/2020	08/15/2050
62750P	AA 4 MUSEUM OF FINE ARTS/HOU			.2	1.B FE	1,500,000	103.150	1,547,250	1,500,000	1,500,000	0	0	0	0	2.853	2.853	FA	10,223	0	09/28/2021	08/01/2051
62819#	AA 5 MUSTANG HILLS LLC No. 11				2.C PL	10,533,260	109.157	11,497,758	10,533,260	10,533,260	0	0	0	0	5.150	5.147	MN	46,712	542,463	09/14/2012	11/30/2035
628530	AV 9 MYLAN INC				2.C FE	2,993,790	102.106	3,063,180	3,000,000	2,999,272	0	679	0	0	3.125	3.149	JJ	43,229	93,750	12/12/2012	01/15/2023
628530	BD 8 MYLAN INC				2.C FE	1,992,240	104.848	2,096,960	2,000,000	1,998,257	0	859	0	0	4.200	4.248	MN	7,467	84,000	11/19/2013	11/29/2023
628530	BJ 5 MYLAN INC			.2	2.C FE	5,345,820	124.092	4,963,680	4,000,000	5,302,379	0	(31,584)	0	0	5.200	3.312	AO	43,911	208,000	08/11/2020	04/15/2048
62912X	AC 8 NGPL Pipeco LLC				2.C FE	9,550,240	140.466	9,832,620	7,000,000	9,485,314	0	(64,926)	0	0	7.768	4.602	JD	24,167	543,760	05/11/2021	12/15/2037
62927#	AF 3 NFL VENTURES Ser 2015-A Tranche C No.RC				1.E FE	3,458,705	103.969	3,595,971	3,458,705	3,458,705	0	0	0	0	3.480	3.480	AO	25,410	120,363	08/31/2015	04/15/2031
62927#	AG 1 NFL VENTURES Ser 2015-A Tranche D No RD				1.E FE	3,014,006	104.534	3,150,676	3,014,006	3,014,006	0	0	0	0	3.570	3.570	AO	22,716	107,600	08/31/2015	04/15/2032
62944T	AE 5 NVR Inc				2.A FE	9,982,700	101.581	10,158,100	10,000,000	9,998,561	0	1,987	0	0	3.950	3.971	MS	116,306	395,000	09/05/2012	09/15/2022
631005	BC 8 NARRAGANSETT ELECTRIC				2.A FE	2,570,406	129.221	2,661,953	2,060,000	2,503,201	0	(16,351)	0	0	5.638	3.967	MS	34,198	116,143	08/08/2017	03/15/2040
631005	BJ 3 NARRAGANSETT ELECTRIC			.2	2.A FE	368,835	106.645	383,922	360,000	367,438	0	(829)	0	0	3.395	3.096	AO	2,784	12,222	04/16/2020	04/09/2030
636180	BM 2 National Fuel Gas Co			.2	2.C FE	9,968,600	109.697	10,969,700	10,000,000	9,987,220	0	3,208	0	0	5.200	5.240	JJ	239,778	520,000	06/22/2015	07/15/2025
636180	BP 5 National Fuel Gas Co			.2	2.C FE	4,927,250	110.553	5,527,650	5,000,000	4,946,357	0	6,651	0	0	4.750	4.941	MS	79,167	237,500	01/15/2019	09/01/2028
63618E	AR 2 National Fuel Gas Co				2.C FE	6,088,200	114.915	5,745,750	5,000,000	5,282,572	0	(72,280)	0	0	7.375	5.555	FA	153,646	368,750	07/06/2005	06/13/2025
637417	AG 1 Natl Retail Properties			.2	2.A FE	5,011,700	105.677	5,283,850	5,000,000	5,003,237	0	(1,282)	0	0	3.900	3.871	JD	8,667	195,000	05/07/2014	06/15/2024
63743H	EW 8 NATIONAL RURAL UTIL COOP			.2	1.F FE	995,227	97.631	976,310	1,000,000	995,953	0	726	0	0	1.000	1.093	JD	444	8,083	03/11/2021	06/15/2026
638612	AL 5 Nationwide Financial Services				2.A FE	16,308,853	127.881	18,907,206	14,785,000	16,167,512	0	(33,794)	0	0	5.300	4.631	MN	93,597	783,605	07/25/2017	11/18/2044
638612	AM 3 Nationwide Financial Services			.2	1.F FE	7,463,100	117.026	8,776,956	7,500,000	7,464,598	0	689	0	0	3.900	3.928	MN	25,188	292,500	11/14/2019	11/30/2049
63906#	AD 1 Natwest Sec Inc				1.G FE	1,000,000	102.963	1,029,635	1,000,000	1,000,000	0	0	0	0	3.140	3.140	AO	5,844	31,400	10/03/2019	10/24/2024
64079*	AB 8 Neptune Regional Transmission				1.F PL	1,810,138	109.924	1,989,771	1,810,138	1,810,138	0	0	0	0	6.210	6.258	MJSD	312	112,410	01/31/2008	06/30/2027
641062	AN 4 NESTLE HOLDINGS INC			.2	1.D FE	23,333,020	123.189	27,594,336	22,400,000	23,314,239	0	(14,852)	0	0	4.000	3.735	MS	241,422	848,000	08/27/2021	09/24/2048
64128X	AE 0 NEUBERGER BERMAN GRP/FIN			.2	2.B FE	1,479,504	118.770	1,544,010	1,300,000	1,476,716	0	(2,788)	0	0	4.875	3.963	AO	13,379	39,000	06/16/2021	04/15/2045
641423	BZ 0 Nevada Pwr Co Nv			.2	1.F FE	602,100	129.476	582,642	450,000	594,336	0	(5,848)	0	0	5.375	3.063	MS	7,122	24,188	08/31/2020	09/15/2040
641423	CA 4 Nevada Pwr Co Nv			.2	1.F FE	3,369,494	131.024	3,605,780	2,752,000	3,294,613	0	(19,048)	0	0	5.450	3.957	MN	19,165	149,984	10/24/2017	05/15/2041
645869	E* 5 NJ Natl Gas Co Series A No. RA-9				1.E	5,000,000	103.665	5,183,250	5,000,000	5,000,000	0	0	0	0	2.820	2.820	AO	29,767	141,000	04/15/2015	04/15/2025
645869	H@ 0 NJ Natural Gas				1.E	1,000,000	89.171	891,710	1,000,000	1,000,000	0	0	0	0	2.970	2.970	MS	9,900	29,700	09/01/2020	09/01/2060
64758#	AA 4 NEW ORGANIC				6. Z	3,178,656	40.000	3,178,656	7,946,641	3,178,656	0	0	0	0	6.750	26.421	MON	0	0	09/28/2017	09/15/2038
64760@	AA 2 NEW ORLEANS ENY				1.G	8,638,872	106.477	9,198,440	8,638,872	8,638,872	0	0	0	0	4.270	4.308	MON	16,395	368,880	06/29/2017	08/15/2032
64761*	AA 3 NEW ORLEANS				1.G	4,321,257	110.000	4,753,383	4,321,257	4,321,257	0	0	0	0	4.467	4.509	MON	8,579	193,031	03/14/2018	03/15/2033
649322	AD 6 NY & PRESBYTERIAN HOSPIT				1.C FE	11,410,450	129.591	14,902,965	11,500,000	11,416,124	0	1,045	0	0	4.063	4.102	FA	194,685	467,245	11/09/2016	08/01/2056
649322	AE 4 NY & PRESBYTERIAN HOSPIT				1.C FE	6,414,860	140.176	7,008,800	5,000,000	6,414,025	0	(954)	0	0	4.763	3.676	FA	99,229	95,260	08/03/2021	08/01/2116
649322	AF 1 NY & PRESBYTERIAN HOSPIT			.2	1.C FE	4,957,800	121.837	4,873,480	4,000,000	4,957,175	0	(625)	0	0	3.954	3.160	FA	65,900	79,080	07/22/2021	08/01/2119
649840	CR 4 New York St Elec & Gas Corp			.2	1.G FE	15,334,716	104.704	15,314,007	14,626,000	15,322,936	0	(10,227)	0	0	3.300	3.041	MS	142,116	225,060	10/19/2021	09/15/2049
651229	AX 4 Newell Rubbermaid Inc			.2	3.A FE	6,193,930	123.388	6,310,062	5,114,000	6,136,979	0	(54,782)	0	0	5.875	3.972	AO	75,112	300,448	12/16/2020	04/01/2036
651290	AQ 1 Newfield Exploration Co				2.C FE	4,132,188	110.146	4,405,840	4,000,000	4,035,301	0	(12,954)	0	0	5.625	5.243	JJ	112,500	225,000	05/03/2013	07/01/2024
651587	AF 4 NewMarket Corp				2.B FE	19,544,440	103.032	19,576,080	19,000,000	19,062,725	0	(63,493)	0	0	4.100	3.744	JD	34,622	779,000	05/23/2013	12/15/2022
651639	AM 8 Newmont Mining Corporation				2.A FE	3,906,254	139.715	4,694,424	3,360,000	3,843,727	0	(16,948)	0	0	6.250	5.007	AO	52,500	210,000	01/16/2020	10/01/2039

E10.36

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	For eig n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
651639	AP	1	Newmont Mining Corporation.....	.....	.....	2 A FE.....	384,919	125.521	358,990	286,000	380,532	0	(3,591)	0	0	4.875	2.700	MS.....	4,105	13,943	10/20/2020	03/15/2042
651639	AV	8	Newmont Mining Corporation.....	.....	.....	2 A FE.....	12,656,270	133.506	15,848,497	11,871,000	12,613,894	0	(18,484)	0	0	5.450	4.973	JD.....	39,537	646,970	02/25/2021	06/09/2044
651639	AX	4	Newmont Mining Corporation.....	.....	.....	2 A FE.....	991,760	102.928	1,029,280	1,000,000	993,447	0	745	0	0	2.800	2.895	AO.....	7,000	28,000	09/05/2019	10/01/2029
65339K	CB	4	NEXTERA ENERGY CAPITAL.....	.....	.....	2 B FE.....	5,000,000	101.795	5,089,750	5,000,000	5,000,000	0	0	0	0	3.800	3.800	MS.....	8,972	0	12/09/2021	03/15/2082
65343H	AA	9	NEXSTAR BROADCASTING INC.....	.....	.....	2 4 B FE.....	1,060,000	105.540	1,055,400	1,000,000	1,041,015	0	(10,503)	0	0	5.625	4.361	JJ.....	25,938	56,250	02/25/2020	07/15/2027
654106	AE	3	Nike Inc.....	.....	.....	2 1 E FE.....	2,789,537	120.282	3,420,820	2,844,000	2,795,292	0	1,207	0	0	3.875	3.987	MIN.....	18,368	110,205	11/17/2016	11/01/2045
65473P	AJ	4	NISOURCE INC.....	.....	.....	2 B FE.....	249,078	107.898	269,745	250,000	249,216	0	79	0	0	3.600	3.644	MIN.....	1,500	9,000	04/07/2020	05/01/2030
65473P	AL	9	NISOURCE INC.....	.....	.....	2 B FE.....	499,620	93.490	467,450	500,000	499,666	0	34	0	0	1.700	1.708	FA.....	3,211	8,429	08/12/2020	02/15/2031
65473Q	BB	8	NiSource Finance Corp.....	.....	.....	2 B FE.....	5,327,360	128.360	5,134,400	4,000,000	5,286,420	0	(40,940)	0	0	5.250	3.123	FA.....	79,333	210,000	01/21/2021	02/15/2043
65473Q	BD	4	NiSource Finance Corp.....	.....	.....	2 B FE.....	2,016,470	135.349	2,030,235	1,500,000	2,006,503	0	(9,967)	0	0	5.650	3.479	FA.....	35,313	42,375	06/02/2021	02/01/2045
65473Q	BF	9	NiSource Finance Corp.....	.....	.....	2 B FE.....	1,425,854	118.051	1,423,695	1,206,000	1,421,161	0	(4,693)	0	0	4.375	3.316	MIN.....	6,742	52,763	02/18/2021	05/15/2047
655664	AH	3	Nordstrom Inc.....	.....	.....	3 A FE.....	5,106,120	112.771	4,510,840	4,000,000	4,521,885	0	(71,453)	0	0	6.950	4.514	MS.....	81,856	278,000	02/07/2012	03/15/2028
655664	AR	1	Nordstrom Inc.....	.....	.....	2 3 A FE.....	5,997,840	93.406	5,604,360	6,000,000	5,998,406	0	39	0	0	5.000	5.002	JJ.....	138,333	300,000	11/17/2016	01/15/2044
655844	BR	8	Norfolk & Southn Corp.....	.....	.....	2 A FE.....	9,932,700	127.119	12,711,900	10,000,000	9,941,295	0	1,299	0	0	4.650	4.691	JJ.....	214,417	465,000	10/29/2015	01/15/2046
655844	BV	9	Norfolk & Southn Corp.....	.....	.....	2 A FE.....	394,877	120.563	424,382	352,000	394,206	0	(671)	0	0	4.050	3.410	FA.....	5,386	7,128	02/25/2021	08/15/2052
655844	CJ	5	Norfolk & Southn Corp.....	.....	.....	2 A FE.....	22,175,260	113.809	25,037,980	22,000,000	22,175,272	0	12	0	0	4.100	4.067	MIN.....	115,256	458,517	06/02/2021	05/15/2121
661169	AA	0	NORTH MISSISSIPPI HEALTH.....	.....	.....	2 1 E FE.....	2,000,000	101.738	2,034,760	2,000,000	2,000,000	0	0	0	0	3.183	3.183	AO.....	15,915	11,317	07/20/2021	10/01/2051
662352	AB	9	NORTH SHORE LONG ISLAND.....	.....	.....	1 G FE.....	14,743,182	146.841	17,297,870	11,780,000	14,388,808	0	(69,073)	0	0	6.150	4.539	MIN.....	120,745	724,470	12/09/2016	11/01/2043
665228	J*	4	Northern Ill Gas Co.....	.....	.....	1 D.....	4,500,000	87.691	3,946,095	4,500,000	4,500,000	0	0	0	0	2.870	2.870	MIN.....	16,503	132,379	11/06/2020	11/06/2060
665772	CR	8	Northern Sts Pwr Co MN.....	.....	.....	2 1 E FE.....	4,903,550	101.241	5,062,050	5,000,000	4,908,181	0	2,052	0	0	2.900	2.997	MS.....	48,333	145,000	09/03/2019	03/01/2050
665789	AW	3	NORTHERN STATES PWR-WISC.....	.....	.....	1 F FE.....	5,757,005	145.862	6,221,014	4,265,000	5,546,882	0	(53,749)	0	0	6.375	3.904	MS.....	90,631	271,894	11/13/2017	09/01/2038
665789	AX	1	NORTHERN STATES PWR-WISC.....	.....	.....	2 1 F FE.....	232,352	108.247	227,319	210,000	231,445	0	(757)	0	0	3.700	3.022	AO.....	1,943	7,770	10/15/2020	10/01/2042
665789	AZ	6	NORTHERN STATES PWR-WISC.....	.....	.....	2 1 E FE.....	3,989,280	110.774	4,430,960	4,000,000	3,990,124	0	222	0	0	3.750	3.765	JD.....	12,500	150,000	11/27/2017	12/01/2047
665789	BA	0	NORTHERN STATES PWR-WISC.....	.....	.....	2 1 E FE.....	5,112,487	119.999	4,915,159	4,096,000	5,097,035	0	(14,953)	0	0	4.200	2.865	MS.....	57,344	62,622	09/10/2021	09/01/2048
665859	AP	9	Northern Trust Corp.....	.....	.....	1 F FE.....	3,060,510	109.408	3,282,240	3,000,000	3,023,002	0	(5,495)	0	0	3.950	3.733	AO.....	20,079	118,500	04/14/2014	10/30/2025
665859	AS	3	Northern Trust Corp.....	.....	.....	2 1 F FE.....	2,987,400	105.380	3,161,400	3,000,000	2,987,400	0	0	0	0	3.375	2.830	MIN.....	14,906	101,250	05/11/2017	05/08/2037
666807	BP	6	Northrop Grumman Corp.....	.....	.....	2 A FE.....	1,132,390	118.223	1,182,230	1,000,000	1,129,694	0	(2,696)	0	0	4.030	3.272	AO.....	8,508	40,300	02/26/2021	10/15/2047
666807	BT	8	Northrop Grumman Corp.....	.....	.....	2 A FE.....	543,631	130.011	549,947	423,000	539,619	0	(4,012)	0	0	5.150	3.122	MIN.....	3,631	21,785	02/26/2021	05/01/2040
668074	AU	1	Northwestern Corp.....	.....	.....	2 1 G FE.....	10,097,629	117.763	9,975,704	8,471,000	10,067,242	0	(26,774)	0	0	4.176	3.011	MIN.....	45,201	243,795	10/26/2021	11/15/2044
668074	G#	8	Northwestern Corp.....	.....	.....	1 G.....	10,000,000	106.782	10,678,200	10,000,000	10,000,000	0	0	0	0	3.980	3.980	MS.....	114,978	398,000	09/17/2019	09/17/2049
66989H	AH	1	NOVARTIS CAPITAL CORP.....	.....	.....	1 D FE.....	3,307,740	128.136	3,844,080	3,000,000	3,286,595	0	(8,065)	0	0	4.400	3.764	MIN.....	20,167	132,000	04/11/2019	05/06/2044
67020Y	AQ	3	Nuance Communications Inc.....	.....	.....	2 3 C FE.....	2,679,750	103.284	2,788,668	2,700,000	2,688,524	0	1,953	0	0	5.625	5.725	JD.....	6,750	151,875	01/12/2017	12/15/2026
67021C	AF	4	NSTAR ELECTRIC CO.....	.....	.....	2 1 E FE.....	1,443,108	136.067	1,374,277	1,010,000	1,426,586	0	(16,522)	0	0	5.500	2.633	MS.....	16,356	55,550	01/21/2021	03/15/2040
67021C	AJ	6	NSTAR ELECTRIC CO.....	.....	.....	2 1 F FE.....	5,250,000	123.124	6,156,200	5,000,000	5,216,186	0	(6,105)	0	0	4.400	4.097	MS.....	73,333	220,000	10/23/2015	03/01/2044
670346	AQ	8	Nucor Corporation.....	.....	.....	2 1 G FE.....	1,795,661	125.910	1,893,686	1,504,000	1,783,366	0	(6,746)	0	0	4.400	3.323	MIN.....	11,029	66,176	03/02/2020	05/01/2048
67066G	AH	7	NVIDIA Corp.....	.....	.....	2 1 G FE.....	16,706,147	114.268	16,325,469	14,287,000	16,633,324	0	(56,646)	0	0	3.500	2.659	AO.....	125,011	500,045	09/29/2020	04/01/2050
67085K	AA	0	OFFUTT AFB AMERICA FIRST.....	.....	.....	1 G FE.....	1,446,435	120.656	1,648,198	1,366,030	1,438,734	0	(1,811)	0	0	5.460	4.983	MS.....	24,862	74,585	07/27/2017	09/01/2050
674241	AB	0	OBERLIN COLLEGE.....	.....	.....	2 1 D FE.....	7,500,000	100.070	7,505,250	7,500,000	7,500,000	0	0	0	0	2.874	2.874	AO.....	53,888	37,721	07/15/2021	10/01/2051
674599	CL	7	Occidental Pete Corp.....	.....	.....	2 3 B FE.....	2,938,770	98.151	2,944,530	3,000,000	2,942,290	0	1,271	0	0	4.100	4.225	FA.....	46,467	123,000	03/01/2019	02/15/2047
674599	CN	3	Occidental Pete Corp.....	.....	.....	2 3 B FE.....	9,401,215	100.162	9,515,390	9,500,000	9,407,647	0	1,877	0	0	4.200	4.262	MS.....	117,483	399,000	03/01/2019	03/15/2048

E10.37

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description			Code	For Foreign Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
674599	CY	9	Occidental Pete Corp.....			2 3.B FE.....	3,990,940	101.401	4,056,040	4,000,000	3,991,309	0	137	0	0	4.400	4.413	FA	66,489	176,000	08/08/2019	08/15/2049	
674599	DF	9	Occidental Pete Corp.....			3.B FE.....	999,082	127.700	1,277,000	1,000,000	999,164	0	33	0	0	6.450	6.459	MS	18,992	64,500	09/18/2019	09/15/2036	
675232	AA	0	Oceaneering Intl Inc.....			2 4.A FE.....	9,839,191	100.500	9,896,235	9,847,000	9,844,411	0	823	0	0	4.650	4.660	MN	58,508	457,886	12/11/2014	11/15/2024	
675553	A#	8	OCHSNER CLINIC FOUNDATIO.....			1.C FE.....	4,000,000	108.410	4,336,420	4,000,000	4,000,000	0	0	0	0	4.320	4.320	MN	22,080	172,800	06/25/2020	05/15/2046	
675553	AA	9	OCHSNER CLINIC FOUNDATIO.....			2 1.G FE.....	19,607,580	141.381	22,620,960	16,000,000	19,263,506	0	(81,265)	0	0	5.897	4.462	MN	120,561	943,520	06/21/2017	05/15/2045	
677050	AH	9	OGLETHORPE POWER CORP.....			2.A FE.....	10,977,800	128.322	12,832,200	10,000,000	10,912,862	0	(14,950)	0	0	5.250	4.669	MS	175,000	525,000	03/27/2017	09/01/2050	
677050	AJ	5	OGLETHORPE POWER CORP.....			2.A FE.....	2,825,280	107.640	3,229,200	3,000,000	2,844,517	0	4,358	0	0	4.200	4.588	JD	10,500	126,000	03/24/2017	12/01/2042	
677071	AU	6	OHANA MILITARY COMM LLC.....			1.D FE.....	8,443,720	137.094	9,571,471	6,981,685	8,272,678	0	(32,100)	0	0	6.000	4.479	AO	104,725	418,901	05/31/2016	10/01/2051	
677347	CF	1	Ohio Edison Co.....			2.A FE.....	4,793,055	160.583	5,101,722	3,177,000	4,734,402	0	(58,653)	0	0	8.250	4.161	AO	55,333	252,326	09/14/2021	10/15/2038	
67740Q	AH	9	OHIO NAT FINANCIAL SRVS.....			2.C FE.....	999,320	113.345	1,133,450	1,000,000	999,424	0	55	0	0	5.550	5.559	JJ	24,204	56,750	01/16/2020	01/24/2030	
677415	CQ	2	Ohio Pwr Co.....			2 1.G FE.....	9,926,800	117.763	11,776,300	10,000,000	9,931,922	0	1,403	0	0	4.150	4.193	AO	103,750	415,000	03/20/2018	04/01/2048	
677415	CR	0	Ohio Pwr Co.....			2 1.G FE.....	2,419,320	115.168	2,303,360	2,000,000	2,407,405	0	(9,873)	0	0	4.000	2.904	JD	6,667	80,000	10/09/2020	06/01/2049	
67777J	AM	0	OHIHEALTH CORP.....			2 1.B FE.....	2,000,000	102.260	2,045,200	2,000,000	2,000,000	0	0	0	0	2.834	2.834	MN	10,234	0	10/19/2021	11/15/2041	
678858	AZ	4	Oklahoma Gas & Elec Co.....			1.G FE.....	5,405,350	123.107	6,155,350	5,000,000	5,160,939	0	(23,886)	0	0	6.650	5.959	JJ	153,319	332,500	01/23/2007	07/15/2027	
678858	BC	4	Oklahoma Gas & Elec Co.....			1.G FE.....	6,572,550	125.856	6,292,800	5,000,000	5,837,193	0	(117,136)	0	0	6.500	3.508	AO	68,611	325,000	01/15/2015	04/15/2038	
678858	BH	3	Oklahoma Gas & Elec Co.....			1.G FE.....	1,053,195	135.969	1,019,768	750,000	1,046,818	0	(6,377)	0	0	6.450	3.267	FA	20,156	24,188	07/14/2021	02/01/2038	
678858	BL	4	Oklahoma Gas & Elec Co.....			1.G FE.....	4,625,782	135.062	4,925,711	3,647,000	4,500,254	0	(30,740)	0	0	5.850	4.037	JD	17,779	213,350	08/15/2017	06/01/2040	
678858	BM	2	Oklahoma Gas & Elec Co.....			2 1.G FE.....	12,930,259	126.500	13,698,685	10,829,000	12,626,086	0	(62,931)	0	0	5.250	3.989	MN	72,645	568,523	11/03/2020	05/15/2041	
678858	BQ	3	Oklahoma Gas & Elec Co.....			2 1.G FE.....	1,752,210	110.413	1,656,195	1,500,000	1,744,307	0	(7,535)	0	0	4.000	2.998	JD	2,667	60,000	12/10/2020	12/15/2044	
680223	AK	0	OLD REPUBLIC INTL CORP.....			2 2.B FE.....	4,990,950	108.396	5,419,800	5,000,000	4,995,356	0	894	0	0	3.875	3.897	FA	67,274	193,750	08/23/2016	08/26/2026	
680223	AL	8	OLD REPUBLIC INTL CORP.....			2 2.B FE.....	5,836,866	107.792	6,144,144	5,700,000	5,835,741	0	(1,125)	0	0	3.850	3.713	JD	12,192	109,725	07/23/2021	06/11/2051	
681919	BA	3	Omnicom Group.....			2 2.A FE.....	2,990,520	106.061	3,181,830	3,000,000	2,996,960	0	1,001	0	0	3.650	3.688	MN	18,250	109,500	10/22/2014	11/01/2024	
681919	BB	1	Omnicom Group.....			2 2.A FE.....	1,407,875	100.007	1,500,105	1,500,000	1,421,078	0	8,154	0	0	2.450	3.174	AO	6,227	36,750	05/27/2020	04/30/2030	
681936	BB	5	Omega Healthcare Investors.....			2.C FE.....	4,929,000	106.837	5,341,850	5,000,000	4,980,922	0	7,821	0	0	4.950	5.132	AO	61,875	247,500	03/06/2014	04/01/2024	
681936	BD	1	Omega Healthcare Investors.....			2.C FE.....	4,956,550	106.934	5,346,700	5,000,000	4,985,557	0	4,334	0	0	4.500	4.603	JJ	103,750	225,000	09/04/2014	01/15/2025	
68233J	AF	1	Oncore Electric.....			1.F FE.....	828,155	159.125	795,625	500,000	813,385	0	(14,611)	0	0	7.500	2.776	MS	12,500	37,500	12/23/2020	09/01/2038	
68233J	AS	3	Oncore Electric.....			2 1.F FE.....	14,814,668	134.121	15,743,123	11,738,000	14,507,555	0	(94,782)	0	0	5.300	3.618	JD	51,843	622,114	09/23/2020	06/01/2042	
68233J	BB	9	Oncore Electric.....			2 1.F FE.....	5,986,500	114.230	5,711,500	5,000,000	5,957,847	0	(28,653)	0	0	3.750	2.626	AO	46,875	187,500	01/20/2021	04/01/2045	
68233J	BD	5	Oncore Electric.....			2 1.F FE.....	2,152,420	116.393	2,089,254	1,795,000	2,148,089	0	(4,331)	0	0	3.800	2.718	MS	17,242	34,105	07/16/2021	09/30/2047	
68233J	BG	8	Oncore Electric.....			2 1.F FE.....	9,897,880	120.869	10,878,210	9,000,000	9,891,350	0	(6,530)	0	0	4.100	3.500	MN	47,150	287,000	10/12/2021	11/15/2048	
68233J	BR	4	Oncore Electric.....			2 1.F FE.....	2,984,880	104.634	3,139,020	3,000,000	2,985,616	0	323	0	0	3.100	3.126	MS	27,383	93,000	09/09/2019	09/15/2049	
68235P	AF	5	ONE GAS INC.....			2 2.A FE.....	6,834,961	123.105	7,431,849	6,037,000	6,789,217	0	(23,087)	0	0	4.658	3.793	FA	117,168	281,203	11/23/2020	02/01/2044	
68235P	AG	3	ONE GAS INC.....			2 2.A FE.....	4,908,706	123.714	4,506,901	3,643,000	4,870,536	0	(31,135)	0	0	4.500	2.702	MN	27,323	163,935	02/11/2021	11/01/2048	
682441	AA	8	ONEAMERICA FINL PARTNERS.....			1.G FE.....	162,000	129.534	259,068	200,000	172,259	0	1,290	0	0	7.000	8.927	AO	2,956	14,000	07/21/2009	10/15/2033	
682680	AV	5	Oneok Inc.....			2.C FE.....	6,063,090	121.139	6,965,493	5,750,000	6,050,026	0	(5,789)	0	0	5.200	4.843	JJ	137,872	299,000	01/22/2020	07/15/2048	
682680	AW	3	Oneok Inc.....			2.C FE.....	1,993,740	109.090	2,181,800	2,000,000	1,995,234	0	552	0	0	4.350	4.389	MS	25,617	87,000	03/11/2019	03/15/2029	
682680	AZ	6	Oneok Inc.....			2.C FE.....	3,815,150	110.773	4,430,920	4,000,000	3,820,162	0	2,706	0	0	4.450	4.733	MS	59,333	178,000	03/10/2020	09/01/2049	
682680	BA	0	Oneok Inc.....			2 2.B FE.....	1,790,000	101.106	2,022,120	2,000,000	1,853,442	0	35,748	0	0	2.200	4.366	MS	12,956	44,000	03/11/2020	09/15/2025	
682680	BB	8	Oneok Inc.....			2 2.B FE.....	2,730,000	101.963	3,058,890	3,000,000	2,770,842	0	22,959	0	0	3.100	4.211	MS	27,383	93,000	03/10/2020	03/15/2030	
682680	BC	6	Oneok Inc.....			2 2.B FE.....	3,994,080	111.092	4,443,680	4,000,000	3,994,285	0	99	0	0	4.500	4.509	MS	53,000	180,000	03/05/2020	03/15/2050	

E10.38

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	For ei g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
68268N	AL	7	Oneok Partners			2 B FE	2,716,075	105.352	2,633,800	2,500,000	2,539,651	0	(25,982)	0	0	5.000	3.869	MS	36,806	125,000	04/16/2014	09/15/2023
682691	AA	8	ONEMAIN FINANCE CORP			3 B FE	2,260,000	98.505	2,216,363	2,250,000	2,258,736	0	(1,202)	0	0	4.000	3.934	MS	26,500	67,000	12/08/2020	09/15/2030
68389X	AH	8	Oracle Corp			2 A FE	4,966,700	132.968	6,648,400	5,000,000	4,973,978	0	807	0	0	6.125	6.174	JJ	147,170	306,250	06/30/2009	07/08/2039
68389X	AU	9	Oracle Corp			2 A FE	5,060,800	104.602	5,230,100	5,000,000	5,018,386	0	(7,617)	0	0	3.400	3.232	JJ	81,694	170,000	12/15/2015	07/08/2024
68389X	BC	8	Oracle Corp			2 A FE	2,945,190	103.916	3,117,480	3,000,000	2,979,624	0	5,644	0	0	2.950	3.164	MN	11,308	88,500	05/05/2015	05/15/2025
68389X	BG	9	Oracle Corp			2 A FE	3,988,353	109.774	4,064,931	3,703,000	3,972,720	0	(3,933)	0	0	4.375	3.976	MN	20,701	162,006	09/19/2017	05/15/2055
68389X	BH	7	Oracle Corp			2 A FE	3,999,400	105.833	4,233,320	4,000,000	3,999,549	0	23	0	0	3.850	3.851	JJ	71,011	154,000	06/29/2016	07/15/2036
68389X	BJ	3	Oracle Corp			2 A FE	13,376,210	104.050	14,567,000	14,000,000	13,435,000	0	12,628	0	0	4.000	4.265	JJ	258,222	560,000	08/04/2017	07/15/2046
68964*	AT	8	OTTER TAIL POWER Series 2021B			2 A IF	3,000,000	99.380	2,981,386	3,000,000	3,000,000	0	0	0	0	3.690	3.690	MN	9,840	0	11/29/2021	11/29/2051
690742	AE	1	OWENS CORNING INC			2 C FE	4,903,800	107.012	5,350,600	5,000,000	4,967,668	0	10,175	0	0	4.200	4.439	JD	17,500	210,000	11/04/2014	12/01/2024
690742	AG	6	OWENS CORNING INC			2 C FE	15,025,424	114.737	17,876,025	15,580,000	15,069,398	0	10,476	0	0	4.300	4.518	JJ	308,917	669,940	07/27/2017	07/15/2047
690742	AH	4	OWENS CORNING INC			2 C FE	3,701,963	117.400	4,402,500	3,750,000	3,705,277	0	891	0	0	4.400	4.478	JJ	69,208	165,000	01/23/2018	01/30/2048
69320N	AA	5	PCAP HOLDINGS LP			2 B PL	3,000,000	98.909	2,967,265	3,000,000	3,000,000	0	0	0	0	6.500	6.500	JJ	93,708	0	07/09/2021	07/15/2028
693304	AR	8	Peco Energy Co			1 E FE	1,304,354	126.446	1,411,137	1,116,000	1,294,832	0	(5,609)	0	0	4.800	3.693	AO	11,309	53,568	11/16/2020	10/15/2043
69349L	AR	9	PNC BANK NA			1 G FE	2,983,740	112.235	3,367,050	3,000,000	2,988,516	0	1,494	0	0	4.050	4.117	JJ	52,313	121,500	10/03/2018	07/26/2038
693506	BC	0	PPG Inds Inc			2 A FE	5,174,775	155.763	5,174,447	3,322,000	5,140,497	0	(34,279)	0	0	7.700	3.307	MS	75,317	110,226	10/12/2021	03/15/2038
693506	BE	6	PPG Inds Inc			2 A FE	4,954,128	129.815	5,134,183	3,955,000	4,885,280	0	(23,675)	0	0	5.500	3.740	MN	27,795	176,275	07/16/2021	11/15/2040
69351U	AN	3	PPL Electric Utilities Corp			1 E FE	271,407	127.738	259,308	203,000	268,642	0	(2,533)	0	0	5.200	2.965	JJ	4,867	10,556	11/24/2020	07/15/2041
69351U	AT	0	PPL Electric Utilities Corp			1 E FE	3,856,352	118.939	3,928,555	3,303,000	3,823,688	0	(14,933)	0	0	4.150	3.185	AO	34,269	137,075	10/07/2019	10/01/2045
69351U	AV	5	PPL Electric Utilities Corp			1 F FE	9,983,508	120.950	11,187,875	9,250,000	9,946,827	0	(17,173)	0	0	4.150	3.683	JD	17,061	383,875	10/09/2019	06/15/2048
69351U	AW	3	PPL Electric Utilities Corp			1 F FE	4,670,900	102.602	5,130,100	5,000,000	4,685,404	0	6,791	0	0	3.000	3.350	AO	37,500	150,000	11/07/2019	10/01/2049
69352P	AM	5	PPL CAPITAL FUNDING INC			2 B FE	6,886,058	117.049	8,486,053	7,250,000	6,895,776	0	6,579	0	0	4.000	4.305	MS	85,389	290,000	04/07/2020	09/15/2047
69353R	EK	0	PNC BANK NA			1 F FE	7,981,440	104.868	8,389,440	8,000,000	7,993,565	0	1,925	0	0	2.950	2.977	FA	83,911	236,000	02/18/2015	02/23/2025
69354N	AC	0	PRA Group Inc			3 B FE	7,580,000	106.350	7,619,978	7,165,000	7,453,791	0	(118,570)	0	0	7.375	5.343	MS	176,140	534,290	02/01/2021	09/01/2025
69354N	AD	8	PRA Group Inc			3 B FE	2,000,000	100.401	2,008,020	2,000,000	2,000,000	0	0	0	0	5.000	5.000	AO	27,500	0	09/17/2021	10/01/2029
694308	GY	7	Pacific Gas & Elec Co			2 C FE	1,958,900	99.974	1,999,480	2,000,000	1,959,984	0	1,084	0	0	4.500	4.655	JD	4,000	90,000	03/15/2021	12/15/2041
694308	HD	2	Pacific Gas & Elec Co			2 C FE	2,190,340	103.304	2,066,080	2,000,000	2,184,408	0	(5,573)	0	0	4.600	3.949	JD	4,089	92,000	12/03/2020	06/15/2043
694308	HH	3	Pacific Gas & Elec Co			2 C FE	4,085,515	103.931	3,637,585	3,500,000	4,061,943	0	(16,794)	0	0	4.750	3.668	FA	62,806	166,250	07/29/2020	02/15/2044
694308	HN	0	Pacific Gas & Elec Co			2 C FE	3,854,935	100.076	3,502,660	3,500,000	3,842,376	0	(8,988)	0	0	4.250	3.631	MS	43,799	148,750	07/29/2020	03/15/2046
694308	JG	3	Pacific Gas & Elec Co			2 C FE	251,488	95.373	238,433	250,000	251,309	0	(129)	0	0	2.500	2.434	FA	2,604	6,979	07/21/2020	02/01/2031
694308	JN	8	Pacific Gas & Elec Co			2 C FE	8,688,050	109.165	8,460,288	7,750,000	8,665,292	0	(16,946)	0	0	4.950	4.221	JJ	191,813	333,334	03/08/2021	07/01/2050
694476	AA	0	Pacific Life Corp 144A			1 G FE	6,807,446	139.273	10,027,656	7,200,000	6,920,153	0	13,766	0	0	6.600	7.078	MS	139,920	475,200	08/06/2009	09/15/2033
694476	AE	2	Pacific Life Corp			1 G FE	992,320	107.795	1,077,950	1,000,000	992,517	0	152	0	0	3.350	3.391	MS	9,864	33,500	09/10/2020	09/15/2050
695114	CT	3	Pacificorp			2 1 E FE	4,988,800	115.601	5,780,050	5,000,000	4,989,498	0	208	0	0	4.125	4.138	JJ	95,104	206,250	07/10/2018	01/15/2049
701094	AL	8	Parker Hannifin Corp			2 A FE	12,609,583	116.569	14,047,730	12,051,000	12,561,424	0	(12,311)	0	0	4.100	3.833	MS	164,697	494,091	11/20/2017	03/01/2047
70109H	AJ	4	PARKER-HANNIFIN CORP			2 A FE	1,228,486	138.219	1,167,951	845,000	1,210,319	0	(17,183)	0	0	6.250	2.911	MN	6,748	52,813	12/09/2020	05/15/2038
70202#	AE	5	PARSONS CORP			2 C	12,000,000	106.031	12,723,720	12,000,000	12,000,000	0	0	0	0	4.980	4.980	JJ	275,560	597,600	07/01/2014	07/15/2024
70213B	AC	5	PARTNERRE FINANCE B LLC			2 B FE	1,499,700	105.336	1,580,400	1,500,000	1,499,727	0	15	0	0	4.500	4.501	AO	16,875	69,188	09/21/2020	10/01/2050
70213H	AC	2	PARTNERS HEALTHCARE SYST			1 D FE	23,233,018	124.911	27,168,143	21,750,000	23,129,332	0	(20,245)	0	0	4.117	3.781	JJ	447,724	895,448	05/26/2016	07/01/2055

E10.39

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	For n g n Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
70432*	AA	9			2.A	8,000,000	108.360	8,668,784	8,000,000	8,000,000	0	0	0	0	4.070	4.070	MS	97,680	325,600	03/13/2019	03/13/2026	
70462G	AC	2			1.F FE	4,026,040	104.950	4,198,000	4,000,000	4,025,310	0	(544)	0	0	3.218	3.184	MN	16,448	128,720	10/05/2020	11/15/2050	
707631	AA	5			1.F FE	7,481,648	114.791	7,805,788	6,800,000	7,464,451	0	(14,870)	0	0	3.806	3.263	MN	43,135	258,808	11/10/2020	11/01/2049	
709599	AH	7			2.B FE	9,391,610	102.185	9,401,020	9,200,000	9,212,748	0	(23,617)	0	0	4.875	4.606	JJ	211,792	448,500	04/30/2013	07/11/2022	
709599	BH	6			2.B FE	8,425,798	106.136	8,979,106	8,460,000	8,432,818	0	2,983	0	0	3.350	3.397	MN	47,235	283,410	10/25/2019	11/01/2029	
712704	AA	3			2.B FE	14,648,532	101.952	14,884,992	14,600,000	14,604,128	0	(6,065)	0	0	3.650	3.606	JD	37,007	532,900	06/03/2014	12/06/2022	
71338Q	AB	2			1.D FE	10,137,700	123.892	12,389,200	10,000,000	10,130,250	0	(3,079)	0	0	3.948	3.877	JD	32,900	394,800	01/19/2018	12/01/2057	
71338Q	AV	8			1.D FE	1,000,000	98.881	988,810	1,000,000	1,000,000	0	0	0	0	2.840	2.840	MS	1,893	0	11/30/2021	09/01/2051	
713448	BP	2			1.E FE	1,035,750	141.167	1,411,670	1,000,000	1,027,736	0	(905)	0	0	5.500	5.260	JJ	25,361	55,000	06/02/2010	01/15/2040	
713448	CC	0			1.E FE	2,201,527	113.542	2,668,237	2,350,000	2,220,441	0	3,987	0	0	3.600	3.995	FA	32,430	84,600	11/17/2016	08/13/2042	
713448	DD	7			2.1 E FE	11,912,100	131.624	14,478,640	11,000,000	11,812,856	0	(20,574)	0	0	4.450	3.965	AO	104,699	489,500	12/09/2016	04/14/2046	
713448	DV	7			2.1 E FE	10,061,610	123.674	12,367,400	10,000,000	10,056,365	0	(1,329)	0	0	4.000	3.964	MN	65,556	400,000	02/09/2018	05/02/2047	
714046	AG	4			2.B FE	5,497,475	105.949	5,827,195	5,500,000	5,498,073	0	198	0	0	3.300	3.305	MS	53,442	181,500	10/23/2019	09/15/2029	
714046	AJ	8			2.B FE	14,999,850	108.330	16,249,500	15,000,000	14,999,948	0	98	0	0	3.625	3.625	MS	160,104	282,448	03/04/2021	03/15/2051	
71427Q	AC	2			2.A FE	4,870,000	95.276	4,763,800	5,000,000	4,873,494	0	2,797	0	0	2.750	2.880	AO	34,375	137,500	09/28/2020	10/01/2050	
717081	DK	6			1.F FE	4,949,462	124.588	5,519,248	4,430,000	4,898,272	0	(13,264)	0	0	4.400	3.701	MN	24,906	194,920	11/29/2017	05/15/2044	
717081	ED	1			1.F FE	6,691,740	123.897	7,433,820	6,000,000	6,648,547	0	(16,870)	0	0	4.125	3.463	JD	11,000	247,500	10/27/2020	12/15/2046	
717081	EK	5			2.1 F FE	4,988,100	125.752	6,287,600	5,000,000	4,988,855	0	223	0	0	4.200	4.214	MS	61,833	210,000	09/04/2018	09/15/2048	
717081	EV	1			2.1 F FE	3,245,610	122.077	3,662,310	3,000,000	3,233,290	0	(5,177)	0	0	4.000	3.547	MS	35,333	120,000	07/11/2019	03/15/2049	
71713U	AT	9			1.F FE	17,391,688	127.193	16,579,608	13,035,000	15,296,823	0	(336,243)	0	0	6.750	3.496	JD	39,105	879,863	02/10/2015	12/15/2027	
718172	BL	2			1.F FE	3,679,945	114.428	4,196,075	3,667,000	3,678,752	0	(301)	0	0	4.250	4.228	MN	22,078	155,848	01/10/2017	11/10/2044	
718546	AK	0			2.A FE	3,949,760	117.389	4,695,560	4,000,000	3,962,575	0	2,069	0	0	4.650	4.748	MN	23,767	186,000	11/12/2014	11/15/2034	
718546	AL	8			2.A FE	18,816,484	126.352	21,412,873	16,947,000	18,729,463	0	(44,254)	0	0	4.875	4.140	MN	105,566	826,166	04/28/2021	11/15/2044	
718549	AB	4			2.C FE	3,998,680	105.366	4,214,640	4,000,000	3,999,526	0	141	0	0	3.605	3.609	FA	54,476	144,200	02/18/2015	02/15/2025	
718549	AE	8			2.C FE	8,970,636	122.046	10,582,609	8,671,000	8,960,726	0	(7,066)	0	0	4.900	4.660	AO	106,220	424,879	07/06/2020	10/01/2046	
718549	AH	1			2.C FE	2,999,910	103.782	3,113,460	3,000,000	3,000,153	0	(29)	0	0	3.150	3.149	JD	4,200	94,500	09/04/2019	12/15/2029	
72014T	AE	9			2.1 E FE	7,821,492	97.801	7,726,279	7,900,000	7,821,817	0	325	0	0	2.864	2.913	JJ	66,620	0	10/08/2021	01/01/2052	
720186	AG	0			2.A FE	2,084,016	120.408	1,926,528	1,600,000	2,066,848	0	(16,005)	0	0	4.650	2.807	FA	31,000	74,400	12/02/2020	08/01/2043	
720186	AH	8			2.A FE	6,987,820	111.580	7,810,600	7,000,000	6,991,112	0	531	0	0	4.100	4.113	MS	95,667	287,000	09/15/2014	09/18/2034	
720186	AM	7			2.A FE	1,137,590	102.975	1,029,750	1,000,000	1,134,069	0	(3,202)	0	0	3.350	2.666	JD	2,792	33,500	11/23/2020	06/01/2050	
720198	AC	4			2.B FE	7,735,220	102.571	8,205,680	8,000,000	7,952,980	0	31,545	0	0	3.400	3.830	JD	22,667	272,000	01/21/2014	06/01/2023	
720198	AD	2			2.B FE	3,692,267	105.499	3,903,463	3,700,000	3,698,010	0	842	0	0	4.450	4.476	MS	48,480	164,650	02/25/2014	03/15/2024	
72147K	AG	3			2.A FE	1,000,000	101.166	1,011,660	1,000,000	1,000,000	0	0	0	0	3.500	3.500	MS	11,569	0	08/19/2021	03/01/2032	
723787	AK	3			2.B FE	2,022,324	100.871	2,017,420	2,000,000	1,997,879	0	1,825	0	0	3.950	4.053	JJ	36,428	79,000	03/12/2020	07/15/2022	
724060	AA	6			2.B FE	8,452,588	125.698	8,388,456	6,673,500	8,334,132	0	(118,457)	0	0	7.500	3.390	JJ	230,792	250,256	04/29/2021	01/15/2030	
72650R	BC	5			2.C FE	7,132,490	100.811	7,846,120	7,783,000	7,151,182	0	16,601	0	0	4.300	4.918	JJ	140,375	334,669	12/11/2020	01/31/2043	
72650R	BH	4			2.C FE	2,886,900	108.771	3,263,130	3,000,000	2,893,008	0	2,362	0	0	4.900	5.166	FA	55,533	147,000	05/24/2019	02/15/2045	
72650R	BM	3			2.C FE	4,990,050	103.701	5,185,050	5,000,000	4,992,434	0	809	0	0	3.550	3.572	JD	7,889	177,500	09/09/2019	12/15/2029	
73020*	AE	3			2.A FE	10,000,000	104.549	10,454,899	10,000,000	10,000,000	0	0	0	0	4.100	4.100	JD	13,667	410,000	12/19/2013	12/19/2023	
731572	AB	9			1.G FE	989,950	104.327	1,043,270	1,000,000	991,343	0	884	0	0	2.950	3.067	JD	1,311	29,500	06/01/2020	06/15/2030	

E10.40

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	For eig n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
73179P	AK	2	POLYONE CORP.....			3.C FE.....	3,440,000	104.853	3,669,855	3,500,000	3,490,483	0	7,469	0	0	5.250	5.487	MS.....	54,104	183,750	11/25/2013.	03/15/2023.
736508	Q#	2	Portland General Elec Co.....			1.F.....	2,000,000	95.973	1,919,460	2,000,000	2,000,000	0	0	0	3.340	3.340	AO.....	14,102	66,800	10/25/2019.	10/15/2049.	
736508	Q@	4	Portland General Elec Co.....			1.F.....	6,000,000	110.000	6,600,000	6,000,000	6,000,000	0	0	0	4.300	4.300	AO.....	54,467	258,000	04/12/2019.	04/15/2049.	
736508	R*	5	Portland General Elec Co.....			1.F.....	4,000,000	95.940	3,837,600	4,000,000	4,000,000	0	0	0	3.340	3.340	JJ.....	61,604	133,600	11/15/2019.	01/15/2050.	
736508	T@	1	Portland General Elec Co.....			1.F.....	3,000,000	88.877	2,666,310	3,000,000	3,000,000	0	0	0	2.970	2.970	MS.....	22,523	0	09/30/2021.	09/30/2051.	
737679	DC	1	Potomac Elec Pwr Co.....			1.F FE.....	7,559,777	158.248	7,790,549	4,923,000	7,208,779	0	(92,037)	0	7.900	4.079	JD.....	17,285	388,917	01/10/2018.	12/15/2038.	
737679	DE	7	Potomac Elec Pwr Co.....			1.F FE.....	7,953,565	116.698	8,612,312	7,380,000	7,927,521	0	(19,147)	0	4.150	3.616	MS.....	90,179	306,270	11/16/2020.	03/15/2043.	
737679	DF	4	Potomac Elec Pwr Co.....			1.F FE.....	400,639	127.071	387,567	305,000	397,024	0	(3,027)	0	4.950	3.023	MN.....	1,929	15,098	10/16/2020.	11/15/2043.	
740189	AN	5	Precision Castparts.....			1.C FE.....	1,591,745	117.334	1,628,596	1,388,000	1,569,984	0	(11,366)	0	4.200	2.973	JD.....	2,591	58,296	01/17/2020.	06/15/2035.	
740189	AP	0	Precision Castparts.....			1.C FE.....	16,849,084	124.131	18,094,576	14,577,000	16,711,706	0	(58,627)	0	4.375	3.441	JD.....	28,344	615,869	06/16/2021.	06/15/2045.	
74170*	AD	1	Prime Property Fund Series D No. RD-38.....			1.F.....	1,000,000	104.988	1,049,877	1,000,000	1,000,000	0	0	0	3.880	3.880	JJ.....	16,274	38,800	07/30/2014.	07/30/2024.	
74170*	AE	9	Prime Property Fund Series E No. RE-33.....			1.F.....	1,000,000	107.343	1,073,425	1,000,000	1,000,000	0	0	0	3.980	3.980	JJ.....	16,694	39,800	07/30/2014.	07/30/2026.	
74170*	AY	5	PRIME PROPERTY Series W.....			1.F.....	20,000,000	109.699	21,939,788	20,000,000	20,000,000	0	0	0	3.800	3.800	MN.....	80,222	760,000	05/23/2019.	05/23/2034.	
74170*	BQ	1	PRIME PROPERTY Series LL.....			1.F IF.....	5,000,000	96.461	4,823,034	5,000,000	5,000,000	0	0	0	3.000	3.000	AO.....	35,000	0	10/07/2021.	10/07/2041.	
74251V	AJ	1	PRINCIPAL FINANCIAL GROU.....			1.G FE.....	4,847,985	121.370	4,991,948	4,113,000	4,834,021	0	(7,990)	0	4.350	3.208	MN.....	22,861	62,684	11/16/2021.	05/15/2043.	
74251V	AN	2	PRINCIPAL FINANCIAL GROU.....			1.G FE.....	1,774,816	123.243	1,971,898	1,600,000	1,766,083	0	(4,170)	0	4.300	3.653	MN.....	8,791	68,800	11/07/2019.	11/15/2046.	
7425A0	BC	3	Principal Life Global.....			1.E FE.....	5,061,920	136.551	5,462,040	4,000,000	4,765,540	0	(49,763)	0	6.125	4.065	AO.....	51,722	245,000	05/01/2015.	10/15/2033.	
74267C	AC	0	ProAssurance Corp.....			2.C FE.....	8,533,810	105.588	8,447,040	8,000,000	8,126,491	0	(63,834)	0	5.300	4.408	MN.....	54,178	424,000	01/07/2015.	11/15/2023.	
74273@	AB	9	PRIT CORE REALTY HOLDINGS LLC Series B N.....			2.A.....	3,000,000	102.568	3,077,048	3,000,000	3,000,000	0	0	0	3.850	3.850	FA.....	43,954	115,500	02/14/2013.	02/14/2023.	
74275#	AC	3	PRISA II Series F.....			2.B.....	12,500,000	105.045	13,130,681	12,500,000	12,500,000	0	0	0	3.750	3.751	FA.....	174,479	415,365	08/19/2020.	11/17/2032.	
743315	AP	8	Progressive Corp OH.....			1.F FE.....	2,117,260	123.019	2,460,380	2,000,000	2,106,619	0	(2,921)	0	4.350	3.987	AO.....	15,950	87,000	02/08/2018.	04/25/2044.	
743315	AS	2	Progressive Corp OH.....			1.F FE.....	3,514,720	121.404	3,727,103	3,070,000	3,508,594	0	(3,379)	0	4.125	3.269	AO.....	26,735	85,388	10/12/2021.	04/15/2047.	
743315	AX	1	Progressive Corp OH.....			1.F FE.....	1,982,960	121.200	2,424,000	2,000,000	1,983,502	0	311	0	3.950	3.999	MS.....	20,847	79,000	03/17/2020.	03/26/2050.	
74340*	AQ	7	Prologis TUSLF.....			1.G PL.....	14,000,000	111.683	15,635,666	14,000,000	14,000,000	0	0	0	3.540	3.540	JJ.....	240,917	495,600	01/06/2020.	01/07/2040.	
74340*	BB	9	Prologis TUSLF.....			1.G Z.....	1,000,000	106.225	1,062,247	1,000,000	1,000,000	0	0	0	3.190	3.190	AO.....	6,734	17,279	03/30/2021.	03/30/2041.	
74340*	BF	0	Prologis TUSLF Series 2021-I.....			1.G FE.....	3,000,000	101.669	3,050,072	3,000,000	3,000,000	0	0	0	3.110	3.110	JD.....	3,888	0	12/16/2021.	12/16/2041.	
74340X	BJ	9	PROLOGIS LP.....			1.G FE.....	2,963,460	126.323	3,789,690	3,000,000	2,965,503	0	664	0	4.375	4.449	MS.....	38,646	131,250	06/11/2018.	09/15/2048.	
74340X	BL	4	PROLOGIS LP.....			1.G FE.....	3,990,589	114.522	4,580,880	4,000,000	3,992,245	0	914	0	4.375	4.407	FA.....	72,917	175,000	02/11/2020.	02/01/2029.	
74340X	BP	5	PROLOGIS LP.....			1.G FE.....	989,360	103.291	1,032,910	1,000,000	989,821	0	224	0	3.000	3.054	AO.....	6,333	30,000	02/03/2020.	04/15/2050.	
74340X	BQ	3	PROLOGIS LP.....			1.G FE.....	492,200	85.941	429,705	500,000	492,465	0	196	0	2.125	2.196	AO.....	2,243	12,248	08/06/2020.	10/15/2050.	
743820	AB	8	PROV ST JOSEPH HLTH OBL.....			1.D FE.....	6,000,000	96.910	5,814,600	6,000,000	6,000,000	0	0	0	2.700	2.700	AO.....	40,500	0	09/14/2021.	10/01/2051.	
743862	AA	2	PROVIDENT COMPANIES INC.....			2.C FE.....	2,524,660	125.999	2,519,980	2,000,000	2,326,757	0	(45,208)	0	7.250	4.227	MS.....	42,694	145,000	04/06/2017.	03/15/2028.	
744320	AV	4	Prudential Financial Inc.....			2.B FE.....	14,041,663	106.776	14,948,640	14,000,000	13,131,260	0	(165,687)	0	5.375	4.281	MN.....	96,153	752,500	05/13/2015.	05/15/2045.	
74432Q	CA	1	Prudential Financial Inc.....			1.G FE.....	5,317,850	124.471	6,223,550	5,000,000	5,285,264	0	(7,567)	0	4.600	4.204	MN.....	29,389	230,000	05/08/2017.	05/15/2044.	
74432Q	CD	5	Prudential Financial Inc.....			1.G FE.....	2,500,000	124.214	3,105,350	2,500,000	2,500,000	0	0	0	4.418	4.418	MS.....	28,840	110,450	03/22/2018.	03/27/2048.	
74432Q	CF	0	Prudential Financial Inc.....			1.G FE.....	1,557,045	114.090	1,711,350	1,500,000	1,554,871	0	(1,097)	0	3.700	3.497	MS.....	16,650	55,500	12/04/2019.	03/13/2051.	
744448	BZ	3	Public Svc Co CO.....			1.F FE.....	2,579,536	146.456	2,519,043	1,720,000	2,539,494	0	(40,042)	0	6.250	2.543	MS.....	35,833	107,500	01/15/2021.	09/01/2037.	
744448	CE	9	Public Svc Co CO.....			1.F FE.....	4,478,095	124.223	4,219,855	3,397,000	4,422,846	0	(40,450)	0	4.750	2.715	FA.....	60,957	161,358	08/13/2020.	08/15/2041.	
744448	CG	4	Public Svc Co CO.....			1.F FE.....	2,339,140	110.814	2,216,280	2,000,000	2,327,520	0	(11,620)	0	3.600	2.557	MS.....	21,200	72,000	01/15/2021.	09/15/2042.	

E10.41

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description			Code	For rei gn	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
744448	CJ	8	Public Svc Co CO			2	1.F FE	1,012,402	113.187	984,727	870,000	1,010,842	0	(1,560)	0	0	3.950	2.904	MS	10,119	17,183	09/07/2021	03/15/2043
744448	CR	0	Public Svc Co CO			2	1.E FE	9,540,300	118.957	9,516,560	8,000,000	9,503,144	0	(35,245)	0	0	4.050	3.019	MS	95,400	324,000	01/08/2021	09/15/2049
744482	BM	1	Public Svc Co Nh			2	1.E FE	5,259,270	112.316	5,615,800	5,000,000	5,258,160	0	(1,323)	0	0	3.600	3.302	JJ	90,000	108,000	10/04/2021	07/01/2049
744516	H*	9	Public Svc Co Okla			2	2.A	2,000,000	98.762	1,975,244	2,000,000	2,000,000	0	0	0	3.100	3.100	MS	17,739	31,000	03/18/2021	03/18/2051	
744533	BP	4	PUBLIC SVC NEW HAMP			2	1.G FE	497,880	101.018	505,090	500,000	497,897	0	17	0	0	3.150	3.172	FA	6,038	0	08/11/2021	08/15/2051
744538	AD	1	Public Service Co of New Mex Series B			2	1.E FE	4,957,600	90.796	4,539,800	5,000,000	4,958,929	0	987	0	0	2.400	2.440	MS	40,000	121,667	08/12/2020	09/01/2050
744542	D#	5	Public Services Electric & Gas			2	2.B	2,000,000	97.942	1,958,838	2,000,000	2,000,000	0	0	0	3.140	3.140	JJ	29,132	0	07/14/2021	07/15/2041	
74456Q	AV	8	Public Services Electric & Gas			2	1.E FE	3,681,560	135.093	3,673,179	2,719,000	3,679,325	0	(2,235)	0	0	5.500	2.970	MS	49,848	0	12/10/2021	03/01/2040
74456Q	BF	2	Public Services Electric & Gas			2	1.F FE	6,820,322	114.015	6,494,294	5,696,000	6,783,205	0	(28,853)	0	0	4.000	2.826	JD	18,987	195,620	09/28/2021	06/01/2044
74456Q	BM	7	Public Services Electric & Gas			2	1.F FE	1,103,800	116.634	1,081,197	927,000	1,102,779	0	(1,021)	0	0	4.050	2.908	MN	6,257	6,075	11/12/2021	05/01/2045
74456Q	BN	5	Public Services Electric & Gas			2	1.F FE	2,011,644	117.421	2,297,929	1,957,000	2,010,851	0	(681)	0	0	4.150	3.960	MN	13,536	77,190	09/29/2021	11/01/2045
74456Q	BZ	8	Public Services Electric & Gas			2	1.F FE	3,117,510	117.203	3,516,090	3,000,000	3,111,498	0	(2,423)	0	0	3.850	3.632	MN	19,250	115,500	06/04/2019	05/01/2049
74456Q	CA	2	Public Services Electric & Gas			2	1.F FE	4,963,750	105.277	5,263,850	5,000,000	4,965,499	0	765	0	0	3.200	3.238	FA	66,667	160,000	08/08/2019	08/01/2049
745332	BW	5	Puget Sound Pwr & Lt Co			2	1.F FE	87,994	139.746	89,437	64,000	87,187	0	(807)	0	0	6.724	3.507	JD	191	4,303	04/29/2021	06/15/2036
745332	BX	3	Puget Sound Pwr & Lt Co			2	1.F FE	1,152,216	138.950	1,111,600	800,000	1,135,883	0	(16,333)	0	0	6.274	2.851	MS	14,779	50,192	01/21/2021	03/15/2037
745332	CA	2	Puget Sound Pwr & Lt Co			2	1.F FE	5,512,363	136.051	7,292,334	5,360,000	5,506,522	0	(5,841)	0	0	5.757	5.487	AO	77,144	308,575	01/25/2021	10/01/2039
745332	CC	8	Puget Sound Pwr & Lt Co			2	1.F FE	12,171,338	135.896	13,046,016	9,600,000	11,990,409	0	(64,387)	0	0	5.764	3.852	JJ	255,153	409,244	08/02/2021	07/15/2040
745332	CD	6	Puget Sound Pwr & Lt Co			2	1.F FE	1,453,804	134.702	1,543,685	1,146,000	1,416,284	0	(9,648)	0	0	5.638	3.861	AO	13,640	64,611	11/14/2017	04/15/2041
745332	CE	4	Puget Sound Pwr & Lt Co			2	1.F FE	1,352,733	119.584	1,505,563	1,259,000	1,342,367	0	(2,825)	0	0	4.434	3.942	MN	7,133	55,824	02/02/2018	11/15/2041
745332	CK	0	Puget Sound Pwr & Lt Co			2	1.F FE	3,000,000	98.666	2,959,980	3,000,000	3,000,000	0	0	0	2.893	2.893	MS	25,555	0	09/08/2021	09/15/2051	
745867	AM	3	Pulte Homes Inc			2	2.C FE	7,719,287	142.234	7,373,411	5,184,000	7,532,132	0	(187,155)	0	0	7.875	2.837	JD	18,144	408,240	01/06/2021	06/15/2032
745867	AP	6	Pulte Homes Inc			2	2.C FE	5,550,893	130.172	5,441,190	4,180,000	5,448,743	0	(91,524)	0	0	6.375	3.167	MN	34,050	266,475	01/06/2021	05/15/2033
745867	AT	8	Pulte Homes Inc			2	2.C FE	2,630,988	128.740	2,461,509	1,912,000	2,589,313	0	(41,676)	0	0	6.000	2.763	FA	43,339	114,720	01/04/2021	02/15/2035
747262	AW	3	QVC INC			2	3.A FE	10,967,158	99.140	11,698,520	11,800,000	11,131,731	0	34,063	0	0	5.450	6.097	FA	242,949	643,100	09/24/2020	08/15/2034
747525	AF	0	QUALCOMM Inc			2	1.F FE	4,800,650	106.643	5,332,150	5,000,000	4,921,079	0	21,396	0	0	3.450	3.953	MN	19,646	172,500	10/13/2015	05/20/2025
747525	AK	9	QUALCOMM Inc			2	1.F FE	16,028,692	132.855	24,494,476	18,437,000	16,260,197	0	43,554	0	0	4.800	5.722	MN	100,789	884,976	12/15/2015	05/20/2045
747525	AV	5	QUALCOMM Inc			2	1.F FE	912,893	125.527	941,453	750,000	909,400	0	(3,492)	0	0	4.300	3.072	MN	3,673	32,250	02/26/2021	05/20/2047
74834L	AQ	3	Quest Diagnostics Inc			2	2.B FE	5,430,800	127.919	5,116,760	4,000,000	5,357,711	0	(54,433)	0	0	5.750	3.252	JJ	96,472	230,000	08/21/2020	01/30/2040
74834L	AY	6	Quest Diagnostics Inc			2	2.B FE	21,557,807	124.518	25,812,581	20,730,000	21,518,695	0	(20,320)	0	0	4.700	4.428	MS	246,284	974,310	02/25/2021	03/30/2045
74841C	AB	7	QUICKEN LOANS LLC/QUICKN			2	3.A FE	3,980,600	101.654	4,066,160	4,000,000	3,982,556	0	1,543	0	0	3.875	3.932	MS	51,667	149,403	09/22/2020	03/01/2031
749607	AC	1	RLI Corp			2	2.B FE	6,979,980	105.370	7,375,900	7,000,000	6,995,825	0	2,299	0	0	4.875	4.912	MS	100,479	341,250	09/25/2013	09/15/2023
749685	AU	7	RPM Inc			2	2.C FE	15,851,582	128.971	16,967,425	13,156,000	15,760,256	0	(67,364)	0	0	5.250	3.929	JD	57,558	676,909	06/24/2021	06/01/2045
749685	AW	3	RPM Inc			2	2.C FE	9,789,813	114.277	11,253,999	9,848,000	9,795,775	0	1,617	0	0	4.250	4.273	JJ	192,993	365,415	06/16/2021	01/15/2048
74986@	AN	1	RREEF AMERICA No. RD-13			2	1.G	5,000,000	104.920	5,246,020	5,000,000	5,000,000	0	0	0	4.330	4.330	JJ	99,831	216,500	01/15/2014	01/15/2024	
750731	AA	9	Raiders FC CTL			2	2.A YE	8,882,951	96.822	8,600,648	8,882,951	8,882,951	0	0	0	3.744	3.773	MON	19,400	332,578	02/20/2020	02/10/2049	
754730	AF	6	Raymond James Financial Inc			2	2.A FE	6,805,419	127.590	8,215,520	6,439,000	6,796,053	0	(7,584)	0	0	4.950	4.556	JJ	146,970	283,115	02/25/2021	07/15/2046
754730	AH	2	Raymond James Financial Inc			2	2.A FE	8,962,850	110.714	9,964,260	9,000,000	8,963,360	0	510	0	0	3.750	3.773	AO	84,375	168,750	03/18/2021	04/01/2051
754907	AA	1	RAYONIER INC			2	2.C FE	7,995,710	100.000	8,000,000	8,000,000	7,999,881	0	471	0	0	3.750	3.756	AO	75,000	300,000	03/02/2012	04/01/2022
75513E	BS	9	RAYTHEON TECH CORP			2	2.A FE	4,622,059	125.214	5,540,720	4,425,000	4,588,102	0	(22,310)	0	0	7.100	6.338	MN	40,145	314,175	06/10/2020	11/15/2027
75513E	CC	3	RAYTHEON TECH CORP			2	2.A FE	3,799,125	113.801	3,983,035	3,500,000	3,793,412	0	(5,713)	0	0	4.200	3.650	JD	6,533	147,000	04/27/2021	12/15/2044

E10.42

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	For eig n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B/A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
756109	AR	5	REALTY INCOME CORP.....		2	1.G FE.....	2,984,970	110.428	3,312,840	3,000,000	2,993,169	0	1,265	0	0	4.125	4.178	AO	26,125	123,750	09/16/2014	10/15/2026
75884R	AT	0	Regency Centers LP.....		2	2.A FE.....	4,990,600	105.402	5,270,100	5,000,000	4,997,442	0	977	0	0	3.750	3.772	JD	8,333	187,500	07/07/2014	06/15/2024
75884R	AY	9	Regency Centers LP.....		2	2.A FE.....	1,848,810	124.527	1,867,905	1,500,000	1,846,885	0	(1,925)	0	0	4.650	3.335	MS	20,538	0	10/04/2021	03/15/2049
75886F	AF	4	Regeneron Pharmaceuticals.....		2	2.C FE.....	4,154,322	93.991	3,938,223	4,190,000	4,155,156	0	699	0	0	2.800	2.841	MS	34,544	128,074	02/25/2021	09/15/2050
75913M	AA	7	Regions Bank.....		2	2.B FE.....	6,639,524	140.371	6,640,952	4,731,000	6,571,422	0	(63,339)	0	0	6.450	3.235	JD	4,238	245,842	06/30/2021	06/26/2037
7591EP	AE	0	REGIONS FINANCIAL CORP.....		2	2.B FE.....	11,159,119	150.289	11,155,952	7,423,000	11,089,390	0	(69,729)	0	0	7.375	3.349	JD	31,934	252,778	12/20/2021	12/10/2037
759470	AY	3	RELIANCE HOLDINGS USA.....		2	2.B FE.....	8,870,670	100.462	9,041,580	9,000,000	8,997,701	0	18,822	0	0	5.400	5.620	FA	184,950	486,000	08/20/2013	02/14/2022
759509	AE	2	Reliance Steel & Aluminum.....		2	2.B FE.....	7,003,160	103.538	7,247,660	7,000,000	7,000,111	0	(408)	0	0	4.500	4.494	AO	66,500	315,000	04/10/2013	04/15/2023
75974@	AA	0	RENEWABLE ENGY.....		2	2.B PL.....	5,859,320	104.203	6,105,587	5,859,320	5,859,320	0	0	0	0	4.110	4.110	MS	60,873	240,818	03/31/2016	03/31/2035
76009X	AB	4	RENSELAER POLYTECHNIC I.....		2	2.A FE.....	7,650,000	124.364	9,513,846	7,650,000	7,650,000	0	0	0	0	5.246	5.247	MS	133,773	401,319	12/12/2018	09/01/2048
760759	AM	2	Republic Services Inc.....		2	2.B FE.....	2,370,307	104.272	2,275,215	2,182,000	2,209,230	0	(19,017)	0	0	4.750	3.806	MN	13,244	103,645	01/04/2012	05/15/2023
761152	A@	6	ResMed Inc Series B.....		2	2.A.....	8,000,000	105.355	8,428,400	8,000,000	8,000,000	0	0	0	0	3.450	3.450	JJ	131,100	276,000	07/10/2019	07/10/2029
76131V	AA	1	RETAIL PROPERTIES OF AME.....		2	2.C FE.....	9,952,600	104.997	10,499,700	10,000,000	9,982,738	0	4,954	0	0	4.000	4.058	MS	117,778	400,000	03/05/2015	03/15/2025
76132F	AA	5	RETAIL OPPORTUNITY INVS.....		2	2.C FE.....	18,263,204	105.755	18,359,068	17,360,000	17,559,863	0	(110,297)	0	0	5.000	4.295	JD	38,578	868,000	07/11/2016	12/15/2023
76132F	AB	3	RETAIL OPPORTUNITY INVS.....		2	2.C FE.....	6,162,500	105.157	6,572,313	6,250,000	6,220,419	0	9,228	0	0	4.000	4.172	JD	11,111	250,000	11/18/2014	12/15/2024
76169#	AG	8	Reyes Holdings LLC Series 2012A No. R-44.....		1	1.G PL.....	1,600,000	102.593	1,641,491	1,600,000	1,600,000	0	0	0	0	5.130	5.117	JJ	34,428	82,080	07/31/2012	07/31/2022
76169#	AJ	2	Reyes Holdings LLC Series 2017A.....		1	1.G PL.....	6,000,000	106.433	6,385,968	6,000,000	6,000,000	0	0	0	0	3.710	3.710	AO	45,757	222,600	10/17/2017	10/17/2028
761713	BB	1	REYNOLDS AMERICAN INC.....		2	2.B FE.....	5,252,150	121.767	5,266,423	4,325,000	5,217,418	0	(21,853)	0	0	5.850	4.417	FA	95,583	253,013	05/27/2020	08/15/2045
771196	AU	6	ROCHE HLDGS INC.....		1	1.C FE.....	10,016,663	160.734	11,138,866	6,930,000	9,633,192	0	(109,366)	0	0	7.000	3.867	MS	161,700	485,100	07/10/2018	03/01/2039
771196	BN	1	ROCHE HLDGS INC.....		2	1.C FE.....	1,017,420	104.033	1,040,330	1,000,000	1,006,680	0	(3,958)	0	0	3.250	2.827	MS	9,389	32,500	03/19/2019	09/17/2023
771367	D*	7	Rochester G & E.....		1	1.F FE.....	2,000,000	97.019	1,940,377	2,000,000	2,000,000	0	0	0	0	2.910	2.910	JD	2,587	0	12/15/2014	12/15/2051
772739	AQ	1	ROCK-TENN CO.....		2	2.B FE.....	10,395,934	102.711	10,414,895	10,140,000	10,173,165	0	(34,650)	0	0	4.000	3.637	MS	135,200	405,600	10/23/2014	03/01/2023
773903	AC	3	Rockwell Automation Inc.....		1	1.G FE.....	14,925,370	148.803	16,368,330	11,000,000	14,918,474	0	(6,896)	0	0	5.200	3.773	JJ	263,756	286,000	03/01/2021	01/15/2098
773903	AE	9	Rockwell Automation Inc.....		1	1.G FE.....	12,979,528	139.897	14,137,991	10,106,000	12,542,474	0	(103,533)	0	0	6.250	4.161	JD	52,635	623,594	07/08/2021	12/01/2037
773903	AH	2	Rockwell Automation Inc.....		2	1.G FE.....	498,330	109.710	548,550	500,000	498,746	0	151	0	0	3.500	3.540	MS	5,833	17,500	02/27/2019	03/01/2029
773903	AJ	8	Rockwell Automation Inc.....		2	1.G FE.....	16,056,935	125.591	17,720,890	14,110,000	15,972,651	0	(44,827)	0	0	4.200	3.423	MS	197,540	592,620	10/26/2020	03/01/2049
778296	AD	5	Ross Stores Inc.....		2	2.A FE.....	1,154,970	115.321	1,153,210	1,000,000	1,132,284	0	(14,393)	0	0	4.800	2.940	AO	10,133	48,000	05/27/2020	04/15/2030
778296	AE	3	Ross Stores Inc.....		2	2.A FE.....	17,937,411	134.124	18,113,446	13,505,000	17,845,328	0	(83,097)	0	0	5.450	3.608	AO	155,383	711,498	10/06/2021	04/15/2050
78349A	AC	7	RWJ BARNABAS HEALTH.....		2	1.D FE.....	500,000	112.272	561,360	500,000	500,000	0	0	0	0	3.477	3.477	JJ	8,693	17,385	10/24/2019	07/01/2049
78390X	AC	5	SAIC INC.....		2	2.C FE.....	2,462,444	122.434	2,424,193	1,980,000	2,453,068	0	(9,376)	0	0	5.950	4.091	JD	9,818	58,905	10/22/2021	12/01/2040
78409V	AQ	7	S&P Global Inc.....		1	1.G FE.....	7,579,505	108.691	8,151,825	7,500,000	7,576,134	0	(1,701)	0	0	3.250	3.194	JD	20,312	243,750	12/12/2019	12/01/2049
78409V	AR	5	S&P Global Inc.....		2	1.G FE.....	7,874,160	86.768	6,941,440	8,000,000	7,876,833	0	1,939	0	0	2.300	2.361	FA	69,511	185,022	08/10/2020	08/15/2060
78412D	A#	6	Semco Energy Inc.....		1	1.E.....	1,000,000	97.972	979,720	1,000,000	1,000,000	0	0	0	0	2.450	2.450	AO	4,764	24,500	02/28/2020	04/21/2030
78413H	AA	7	SES.....		2	2.C FE.....	3,913,880	102.889	4,115,560	4,000,000	3,980,761	0	14,669	0	0	3.600	3.997	AO	34,800	144,000	02/01/2017	04/04/2023
78413H	AB	5	SES.....		2	2.C FE.....	1,943,932	114.817	2,525,974	2,200,000	1,953,110	0	5,433	0	0	5.300	6.261	AO	28,178	116,600	05/26/2020	04/04/2043
78413K	AB	8	SES GLOBAL AMERICAS HLDG.....		2	2.C FE.....	21,874,000	114.559	26,205,371	22,875,000	21,962,214	0	17,830	0	0	5.300	5.606	MS	323,300	1,212,375	04/07/2020	03/25/2044
78486Q	AD	3	SVB Financial Group.....		2	2.B FE.....	6,994,120	105.671	7,396,970	7,000,000	6,997,969	0	615	0	0	3.500	3.510	JJ	103,444	245,000	01/26/2015	01/29/2025
78486Q	AE	1	SVB Financial Group.....		2	2.B FE.....	999,230	105.067	1,050,670	1,000,000	999,336	0	68	0	0	3.125	3.134	JD	2,257	31,250	06/02/2020	06/05/2030
78512*	AA	5	S&E REPLACEMENT POWER.....		1	1.D PL.....	4,093,280	104.294	4,269,063	4,093,280	4,093,280	0	0	0	0	4.120	4.157	MON	468	168,643	01/04/2017	05/31/2029
785592	A*	7	SABINE PASS LIQUEFACTION.....		2	2.C FE.....	17,000,000	114.863	19,526,635	17,000,000	17,000,000	0	0	0	0	5.000	5.000	MS	250,278	850,000	02/24/2017	09/15/2037

E10.43

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	For Foreign Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
79466L	AF	1			2	1.F FE	8,943,750	111.050	9,994,500	9,000,000	8,960,716	0	5,434	0	3.700	3.779	AO	74,000	333,000	10/03/2018	04/11/2028	
79466L	AL	8			2	1.F FE	12,526,738	102.028	12,432,112	12,185,000	12,524,370	0	(2,368)	0	2.900	2.760	JJ	165,885	0	09/09/2021	07/15/2051	
79588T	AA	8			2	A FE	3,679,590	141.417	4,242,510	3,000,000	3,641,092	0	(15,313)	0	7.000	5.330	AO	44,333	210,000	05/10/2019	10/15/2043	
797440	BP	5			2	1.F FE	5,752,257	111.610	7,001,295	6,273,000	5,795,090	0	14,165	0	3.950	4.529	MN	31,661	247,784	11/20/2020	11/15/2041	
797440	BV	5			2	1.F FE	457,964	111.307	445,228	400,000	456,639	0	(1,325)	0	3.750	2.944	JD	1,250	15,000	02/11/2021	06/01/2047	
797440	BX	1			2	1.F FE	480,836	118.564	474,256	400,000	479,196	0	(1,640)	0	4.100	3.021	JD	729	16,400	02/11/2021	06/15/2049	
79766D	TK	5			2	1.E FE	3,000,000	100.366	3,010,980	3,000,000	3,000,000	0	0	0	2.958	2.958	MN	14,790	106,241	08/06/2020	05/01/2051	
80282K	AE	6			2	A FE	5,013,800	108.341	5,417,050	5,000,000	5,005,598	0	(1,430)	0	4.500	4.465	JJ	102,500	225,000	07/16/2015	07/17/2025	
80282K	AP	1			2	A FE	2,102,480	109.714	2,194,280	2,000,000	2,072,856	0	(12,274)	0	4.400	3.637	JJ	41,067	88,000	07/05/2019	07/13/2027	
80386W	AD	7			2	B FE	3,000,000	100.994	3,029,820	3,000,000	3,000,000	0	0	0	5.500	5.500	MS	47,208	82,500	03/11/2021	03/18/2031	
806851	AG	6			2	A FE	63,772	107.804	70,073	65,000	64,267	0	166	0	4.000	4.312	JD	72	2,600	11/20/2018	12/21/2025	
806851	AK	7			2	A FE	917,268	108.105	1,055,105	976,000	932,363	0	5,743	0	3.900	4.720	MN	4,652	38,064	04/11/2019	05/17/2028	
808513	AM	7			2	1.F FE	10,521,600	107.397	10,739,700	10,000,000	10,228,402	0	(55,083)	0	3.450	2.823	FA	132,250	345,000	04/20/2016	02/13/2026	
808513	AZ	8			2	1.F FE	4,979,850	112.336	5,616,800	5,000,000	4,985,038	0	1,790	0	4.000	4.049	FA	83,333	200,000	10/29/2018	02/01/2029	
808513	BJ	3			2	B FE	12,218,125	101.125	12,135,000	12,000,000	12,200,063	0	(17,975)	0	4.000	3.790	MJSD	40,000	448,889	03/15/2021	12/01/2030	
808513	BW	4			2	1.F FE	4,372,000	107.228	4,289,120	4,000,000	4,353,455	0	(18,545)	0	3.300	1.460	AO	33,000	66,000	09/24/2021	04/01/2027	
808513	BX	2			2	1.F FE	1,763,608	104.602	1,752,084	1,675,000	1,760,729	0	(2,879)	0	2.750	2.011	AO	11,516	23,031	09/24/2021	10/01/2029	
81373P	AA	1			1	G FE	8,922,870	124.393	11,195,370	9,000,000	8,927,284	0	1,338	0	4.800	4.855	AO	91,200	432,000	10/02/2018	04/15/2048	
81618T	AC	4			2	C FE	9,889,530	105.468	10,546,800	10,000,000	9,960,285	0	11,697	0	4.500	4.640	FA	187,500	450,000	02/05/2015	02/01/2025	
816300	AH	0			2	B FE	376,362	132.227	396,681	300,000	374,969	0	(1,393)	0	5.375	3.865	MS	5,375	16,125	02/11/2021	03/01/2049	
816851	BJ	7			2	B FE	1,306,368	111.531	1,338,372	1,200,000	1,304,275	0	(2,093)	0	4.000	3.484	FA	20,000	24,000	02/24/2021	02/01/2048	
81728X	AA	6			2	1.C FE	4,000,000	101.578	4,063,120	4,000,000	4,000,000	0	0	0	2.927	2.927	MN	19,513	5,529	10/07/2021	11/01/2051	
817565	CE	2			2	C FE	821,672	107.391	879,532	819,000	820,916	0	(302)	0	5.125	5.075	JD	3,498	41,974	05/08/2019	06/01/2029	
817826	AG	5			2	B FE	2,264,719	92.975	2,291,834	2,465,000	2,266,847	0	2,129	0	2.800	3.228	FA	27,033	34,510	06/24/2021	02/10/2051	
82340*	AA	5			3	B FE	11,147,500	109.573	10,957,316	10,000,000	11,066,545	0	(80,955)	0	6.950	5.100	JAJO	117,764	347,500	05/05/2021	04/30/2032	
824348	AS	5			2	B FE	11,991,600	122.236	14,668,320	12,000,000	11,993,096	0	161	0	4.550	4.554	FA	227,500	546,000	11/14/2016	08/01/2045	
824348	AX	4			2	B FE	5,452,908	124.941	6,053,391	4,845,000	5,422,245	0	(13,801)	0	4.500	3.759	JD	18,169	218,025	10/10/2019	06/01/2047	
824348	BH	8			2	B FE	380,751	114.956	373,607	325,000	380,123	0	(627)	0	4.400	3.326	FA	5,958	0	08/11/2021	02/01/2045	
824348	BK	1			2	B FE	2,991,510	112.940	3,388,200	3,000,000	2,991,855	0	164	0	3.800	3.816	FA	43,067	114,000	08/12/2019	08/15/2049	
828807	CZ	8			2	1.G FE	7,980,958	118.779	9,502,320	8,000,000	7,983,055	0	345	0	4.250	4.263	MN	29,278	340,000	09/27/2017	11/30/2046	
82894*	AY	3			2	C	15,000,000	111.893	16,783,978	15,000,000	15,000,000	0	0	0	4.210	4.210	FA	231,550	631,500	02/19/2016	02/19/2031	
82967N	BJ	6			2	C FE	1,000,000	100.732	1,007,320	1,000,000	1,000,000	0	0	0	4.000	4.000	JJ	21,111	0	06/07/2021	07/15/2028	
82967N	BM	9			2	C FE	1,000,000	98.222	982,220	1,000,000	1,000,000	0	0	0	3.875	3.875	MS	14,531	0	08/02/2021	09/01/2031	
830867	AB	3			2	B FE	5,650,540	109.278	6,010,290	5,500,000	5,625,094	0	(21,230)	0	4.750	4.299	JAJO	51,524	280,844	09/17/2020	10/20/2028	
832248	AZ	1			2	C FE	8,052,720	107.477	8,598,160	8,000,000	8,028,869	0	(5,247)	0	4.250	4.167	FA	141,667	340,000	01/25/2017	02/01/2027	
832248	BB	3			2	C FE	487,610	114.322	505,303	442,000	480,796	0	(4,761)	0	5.200	3.762	AO	5,746	22,984	07/17/2020	04/01/2029	
832696	AM	0			2	B FE	981,373	117.113	1,194,553	1,020,000	986,244	0	1,826	0	4.250	4.587	MS	12,764	43,350	03/25/2019	03/15/2035	
832696	AP	3			2	B FE	15,963,050	121.032	19,365,120	16,000,000	15,993,902	0	(714)	0	4.375	4.372	MS	206,111	700,000	10/15/2019	03/15/2045	
833034	AL	5			2	1.F FE	10,227,976	121.506	11,499,328	9,464,000	10,218,942	0	(9,080)	0	4.100	3.600	MS	129,341	300,899	12/20/2021	03/01/2048	
833034	AM	3			2	1.F FE	718,173	105.717	708,304	670,000	716,887	0	(1,111)	0	3.100	2.739	MN	3,462	20,770	11/02/2020	05/01/2050	

E10.44

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	For Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
83416W	AA	1	SOLAR STAR FUNDING LLC.....			2.B FE.....	2,974,779	115.494	3,098,511	2,682,833	2,959,324	0	(19,380)	0	0	5.375	3.813	JD.....	401	144,202	10/22/2020.	06/30/2035.
83419M	AA	0	SOLARIS MIDSTREAM HOLDIN.....			4.C FE.....	1,000,000	105.354	1,053,540	1,000,000	1,000,000	0	0	0	0	7.625	7.625	AO.....	19,063	38,125	03/24/2021.	04/01/2026.
83421#	AA	1	SOLGEN LLC.....			2.C PL.....	8,947,690	103.577	9,267,776	8,947,690	8,947,690	0	0	0	0	3.930	3.931	JD.....	977	351,644	09/30/2016.	09/30/2036.
835495	AJ	1	SONOCO PRODUCTS CO.....			2.B FE.....	30,643,872	134.831	34,798,533	25,809,000	30,326,892	0	(119,756)	0	0	5.750	4.333	MN.....	247,336	1,340,268	10/04/2021.	11/01/2040.
837004	BX	7	South Carolina Elec & Gas Co.....			1.F FE.....	1,567,670	127.221	1,653,873	1,300,000	1,498,541	0	(13,868)	0	0	5.300	3.647	MN.....	8,804	68,900	08/05/2016.	05/15/2033.
837004	CG	3	South Carolina Elec & Gas Co.....			1.F FE.....	1,783,407	125.100	2,182,995	1,745,000	1,778,271	0	(945)	0	0	4.600	4.459	JD.....	3,568	80,270	10/23/2015.	06/15/2043.
837004	CJ	7	South Carolina Elec & Gas Co.....			1.F FE.....	3,535,830	143.520	4,305,600	3,000,000	3,518,667	0	(4,236)	0	0	5.100	4.224	JD.....	12,750	153,000	08/08/2017.	06/01/2065.
838518	AA	6	SOUTH JERSEY INDUSTRIES.....			2.C FE.....	5,007,850	108.531	5,426,550	5,000,000	5,007,273	0	(577)	0	0	5.020	5.000	AO.....	52,989	174,500	03/25/2021.	04/15/2031.
842400	FT	5	Southern Calif Edison Co.....			2.A FE.....	865,896	103.865	830,920	800,000	863,500	0	(2,285)	0	0	3.900	3.341	JD.....	2,600	31,200	12/10/2020.	12/01/2041.
842400	GG	2	Southern Calif Edison Co.....			2.A FE.....	2,070,110	110.504	2,210,080	2,000,000	2,068,840	0	(1,270)	0	0	4.000	3.785	AO.....	20,000	80,000	03/24/2021.	04/01/2047.
842400	GY	3	Southern Calif Edison Co.....			1.G FE.....	2,979,210	95.487	2,864,610	3,000,000	2,979,682	0	472	0	0	2.950	2.985	FA.....	36,875	49,904	01/05/2021.	02/01/2051.
842434	CJ	9	Southern Calif Gas Co.....			1.E FE.....	2,659,695	130.184	2,603,680	2,000,000	2,649,604	0	(10,091)	0	0	5.125	2.881	MN.....	13,097	58,938	09/08/2021.	11/15/2040.
842434	CL	4	Southern Calif Gas Co.....			1.D FE.....	9,805,927	117.653	9,352,237	7,949,000	9,746,047	0	(46,202)	0	0	4.450	3.021	MS.....	104,154	291,297	12/03/2021.	03/15/2044.
842434	CR	1	Southern Calif Gas Co.....			1.D FE.....	3,129,172	119.759	3,029,903	2,530,000	3,123,202	0	(5,971)	0	0	4.125	2.840	JD.....	8,697	52,181	09/08/2021.	06/01/2048.
842434	CS	9	Southern Calif Gas Co.....			1.D FE.....	1,310,613	124.588	1,395,386	1,120,000	1,302,184	0	(4,196)	0	0	4.300	3.368	JJ.....	22,207	48,160	12/11/2019.	01/15/2049.
842434	CT	7	Southern Calif Gas Co.....			1.D FE.....	1,812,630	118.846	1,782,690	1,500,000	1,810,438	0	(2,192)	0	0	3.950	2.861	FA.....	22,383	0	09/09/2021.	02/01/2050.
84265V	AE	5	SOUTHERN COPPER CORP.....			2.A FE.....	11,439,740	140.099	12,608,910	9,000,000	11,333,411	0	(62,715)	0	0	6.750	4.600	AO.....	126,563	540,000	04/27/2021.	04/16/2040.
8426EP	AE	8	SOUTHERN CO GAS CAPITAL.....			2.A FE.....	991,140	99.133	991,330	1,000,000	991,199	0	59	0	0	3.150	3.196	MS.....	9,713	0	09/07/2021.	09/30/2051.
843452	AY	9	Southern Nat Gas Co.....			2.A FE.....	2,814,978	131.349	2,784,599	2,120,000	2,752,859	0	(57,868)	0	0	7.350	3.499	FA.....	58,865	155,820	12/02/2020.	02/15/2031.
84346L	AA	8	SOUTHERN NATURAL GAS.....			2.A FE.....	3,734,426	119.695	3,793,135	3,169,000	3,723,923	0	(10,160)	0	0	4.800	3.709	MS.....	44,789	133,632	09/08/2021.	03/15/2047.
843646	AM	2	Southern Power Co.....			2.B FE.....	3,991,160	108.877	4,355,080	4,000,000	3,996,143	0	889	0	0	4.150	4.177	JD.....	13,833	166,000	11/12/2015.	12/01/2025.
843830	B*	0	Southern Star Series 2020D.....			2.C FE.....	4,000,000	97.680	3,907,217	4,000,000	4,000,000	0	0	0	0	3.350	3.351	JJ.....	62,161	87,844	11/18/2020.	11/18/2027.
844895	AW	2	Southwest Gas Corp.....			2.A FE.....	19,686,660	123.197	19,600,643	15,910,000	19,542,750	0	(116,281)	0	0	4.875	3.358	AO.....	193,903	775,613	12/02/2020.	10/01/2043.
844895	AX	0	Southwest Gas Corp.....			2.A FE.....	2,148,043	110.479	2,270,343	2,055,000	2,146,574	0	(2,665)	0	0	3.800	3.511	AO.....	19,523	78,090	12/09/2020.	09/29/2046.
845011	AB	1	Southwest Gas Corp.....			2.A FE.....	1,310,350	113.858	1,212,588	1,065,000	1,304,161	0	(5,765)	0	0	4.150	2.937	JD.....	3,683	44,198	12/09/2020.	06/01/2049.
845011	AD	7	Southwest Gas Corp.....			2.A FE.....	4,472,703	96.197	4,328,865	4,500,000	4,472,888	0	186	0	0	3.180	3.212	FA.....	52,073	0	09/09/2021.	08/15/2051.
845467	AL	3	Southwestern Energy Co.....			3.C FE.....	10,208,000	110.018	11,001,800	10,000,000	10,073,890	0	(22,379)	0	0	6.450	6.164	JJ.....	283,083	645,000	01/22/2025.	01/23/2025.
845743	BN	2	Southwestern Pub Svc Co.....			1.G FE.....	1,270,450	121.794	1,217,940	1,000,000	1,257,518	0	(10,105)	0	0	4.500	2.758	FA.....	17,000	45,000	09/16/2020.	08/15/2041.
84610W	AB	1	SOVRAN ACQUISITION LP.....			2.B FE.....	15,911,520	107.101	17,136,160	16,000,000	15,956,490	0	8,765	0	0	3.500	3.566	JJ.....	280,000	560,000	06/13/2016.	07/01/2026.
84756N	AD	1	Spectra Energy Partners LP.....			2.A FE.....	5,257,400	106.580	5,329,000	5,000,000	5,059,853	0	(28,749)	0	0	4.750	4.108	MS.....	69,931	237,500	02/12/2014.	03/15/2024.
84756N	AE	9	Spectra Energy Partners LP.....			2.A FE.....	2,586,800	138.865	2,777,300	2,000,000	2,574,959	0	(11,841)	0	0	5.950	3.939	MS.....	31,733	59,500	04/20/2021.	09/25/2043.
84860*	AB	9	Spirits of St. Louis BB Club No. R-22.....			2.C PL.....	1,576,752	104.713	1,651,062	1,576,752	1,576,752	0	0	0	0	3.850	3.869	MJSD.....	169	60,705	02/10/2015.	06/30/2036.
848609	AA	1	SPIRITS NEWCO No. R-43.....			2.C PL.....	8,715,244	112.848	9,834,976	8,715,244	8,715,244	0	0	0	0	5.300	5.335	MJSD.....	1,283	461,908	02/20/2014.	06/30/2036.
84861T	AC	2	SPIRIT REALTY LP.....			2.B FE.....	5,962,680	110.133	6,607,980	6,000,000	5,980,625	0	3,622	0	0	4.450	4.527	MS.....	78,617	267,000	08/11/2016.	09/15/2026.
85205T	AK	6	SPIRIT AEROSYSTEMS INC.....			5.A FE.....	1,886,054	100.401	1,907,619	1,900,000	1,890,154	0	1,279	0	0	4.600	4.694	JD.....	3,884	87,400	10/01/2018.	06/15/2028.
85234#	AB	1	STADIUM FUNDING TRUST No. 57.....			2.C PL.....	7,069,367	111.677	7,894,889	7,069,367	7,069,367	0	0	0	0	5.000	5.001	AO.....	88,367	353,468	06/19/2013.	04/01/2039.
85236F	AA	1	SRM ESCROW ISSUER LLC.....			4.A FE.....	7,010,000	106.905	7,483,350	7,000,000	7,008,310	0	(1,464)	0	0	6.000	5.971	MN.....	70,000	414,167	10/30/2020.	11/01/2028.
854502	AA	9	STANLEY BLACK & DECKER I.....			1.G FE.....	1,221,471	131.222	1,390,953	1,060,000	1,203,268	0	(5,010)	0	0	5.200	4.152	MS.....	18,373	55,120	07/24/2018.	09/01/2040.
854502	AJ	0	STANLEY BLACK & DECKER I.....			1.G FE.....	16,152,322	133.748	17,052,870	12,750,000	16,083,032	0	(46,035)	0	0	4.850	3.331	MN.....	79,015	466,813	10/12/2021.	11/15/2048.

E10.45

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	Foreign Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
854502	AN	1			2	1.G FE	799,576	96.526	830,124	860,000	800,673	0	1,096	0	2.750	3.114	MN	3,022	24,504	02/24/2021	11/15/2050	
855244	AM	1			2	2.B FE	26,921,430	110.385	29,803,950	27,000,000	26,927,838	0	1,595	0	3.750	3.766	JD	84,375	1,012,500	02/06/2018	12/01/2047	
855244	BA	6			2	2.B FE	4,224,040	107.983	4,319,320	4,000,000	4,218,005	0	(4,658)	0	3.500	3.206	MN	17,889	140,000	08/28/2020	11/15/2050	
857477	AN	3			1	1.F FE	8,572,580	106.525	9,054,625	8,500,000	8,524,740	0	(7,873)	0	3.300	3.196	JD	11,688	280,500	05/05/2015	12/16/2024	
857477	BF	9			2	1.F FE	3,341,851	104.261	3,440,613	3,300,000	3,334,471	0	(3,883)	0	3.031	2.881	MN	16,670	100,023	01/21/2020	11/01/2034	
858119	BK	5			2	2.C FE	6,001,940	106.964	6,417,840	6,000,000	6,001,392	0	(178)	0	3.450	3.446	AO	43,700	207,000	12/09/2019	04/15/2030	
858119	BP	4			2	2.C FE	1,362,786	101.075	1,415,050	1,400,000	1,363,694	0	746	0	3.250	3.391	AO	9,606	46,258	02/11/2021	10/15/2050	
86038A	AA	0			2	2.C FE	4,002,220	101.365	4,054,600	4,000,000	4,002,193	0	(27)	0	3.600	3.593	MN	14,800	0	11/17/2021	11/15/2031	
860630	AD	4			2	2.C FE	18,767,011	106.552	20,058,414	18,825,000	18,808,481	0	5,967	0	4.250	4.287	JJ	362,251	800,063	11/30/2016	07/18/2024	
860630	AG	7			2	2.C FE	1,489,275	109.783	1,646,745	1,500,000	1,490,724	0	913	0	4.000	4.088	MN	7,667	60,000	05/13/2020	05/15/2030	
863667	AE	1			2	2.A FE	4,621,798	117.994	5,604,715	4,750,000	4,635,996	0	3,243	0	4.100	4.273	AO	48,688	194,750	04/21/2017	04/01/2043	
863667	AG	6			2	2.A FE	675,164	121.992	670,956	550,000	670,641	0	(3,856)	0	4.375	3.000	MN	3,075	24,063	10/26/2020	05/15/2044	
863667	AJ	0			2	2.A FE	26,402,860	128.541	32,456,603	25,250,000	26,296,423	0	(24,946)	0	4.625	4.343	MS	343,856	1,167,813	05/25/2017	03/15/2046	
86468@	AK	8			1	1.F FE	5,000,000	99.554	4,977,712	5,000,000	5,000,000	0	0	0	3.040	3.040	MN	21,533	0	11/10/2021	11/10/2051	
86765B	AN	9			2	2.C FE	3,053,160	105.040	3,151,200	3,000,000	3,013,481	0	(6,288)	0	4.250	4.016	AO	31,875	127,500	11/12/2014	04/01/2024	
86765B	AP	4			2	2.C FE	470,915	114.759	573,795	500,000	471,658	0	635	0	5.300	5.755	AO	6,625	26,500	10/30/2020	04/01/2044	
86787G	AJ	1			2	1.F FE	10,072,000	106.444	10,644,400	10,000,000	10,034,337	0	(7,319)	0	3.300	3.214	MN	42,167	330,000	06/09/2016	05/15/2026	
86801F	A@	5			3	3.C	8,000,000	104.940	8,395,200	8,000,000	8,147,159	0	147,159	0	6.040	5.440	JJ	229,520	484,478	01/10/2017	01/10/2028	
869099	AH	4			1	1.G FE	2,000,000	102.841	2,056,820	2,000,000	2,000,000	0	0	0	5.375	5.375	FA	40,611	107,500	08/08/2012	08/15/2022	
87089H	AB	9			1	1.D FE	608,685	123.039	615,195	500,000	605,519	0	(3,166)	0	4.250	2.898	JD	1,476	21,250	02/11/2021	12/06/2042	
871829	AY	3			2	2.B FE	1,051,090	122.869	1,228,690	1,000,000	1,045,994	0	(1,100)	0	4.850	4.528	AO	12,125	48,500	11/15/2016	10/01/2045	
871829	BM	8			2	2.B FE	2,273,840	145.383	2,267,975	1,560,000	2,243,342	0	(27,871)	0	6.600	3.315	AO	25,740	102,960	11/24/2020	04/01/2040	
871829	BN	6			2	2.B FE	23,100,173	155.718	26,347,486	16,920,000	22,934,646	0	(111,585)	0	6.600	4.367	AO	279,180	1,116,720	07/10/2020	04/01/2050	
87246Y	AC	0			1	1.F FE	12,071,120	107.603	12,912,360	12,000,000	12,023,052	0	(7,548)	0	4.125	4.052	MN	82,500	495,000	10/28/2014	11/01/2024	
872540	AU	3			2	1.F FE	35,064,000	135.301	35,854,765	26,500,000	34,804,702	0	(193,940)	0	4.500	2.857	AO	251,750	1,192,500	09/28/2020	04/15/2050	
87264A	AZ	8			2	2.C FE	35,247,786	117.209	33,521,774	28,600,000	35,061,566	0	(138,202)	0	4.500	3.255	AO	271,700	1,219,500	04/27/2021	04/15/2050	
87264A	BN	4			2	2.C FE	997,930	97.897	978,970	1,000,000	997,954	0	24	0	3.300	3.311	FA	12,467	28,325	09/22/2020	02/15/2051	
87264A	BX	2			2	2.C FE	749,925	97.143	728,573	750,000	749,937	0	9	0	2.250	2.251	MN	2,156	17,672	10/19/2020	11/15/2031	
872898	AE	1			2	1.D FE	19,248,505	105.595	20,200,324	19,130,000	19,248,035	0	(470)	0	3.250	3.217	AO	113,983	0	10/25/2021	10/25/2051	
87305Q	CG	4			1	1.F FE	3,927,780	122.506	3,675,180	3,000,000	3,892,208	0	(28,049)	0	4.650	2.848	JD	6,200	139,500	09/18/2020	06/15/2044	
87305Q	CH	2			1	1.F FE	9,998,500	106.570	10,657,000	10,000,000	9,999,706	0	90	0	3.600	3.601	JJ	166,000	360,000	11/13/2014	01/15/2025	
87305Q	CJ	8			2	1.F FE	466,088	117.046	468,184	400,000	465,574	0	(514)	0	3.900	2.905	FA	6,500	0	09/27/2021	02/01/2045	
87305Q	CM	1			2	1.F FE	9,989,600	121.281	12,128,100	10,000,000	9,990,895	0	209	0	4.200	4.206	JJ	210,000	420,000	06/06/2016	07/01/2046	
87305Q	CN	9			2	1.F FE	5,542,804	129.722	5,278,388	4,069,000	5,500,820	0	(30,662)	0	4.600	2.728	FA	77,989	138,000	09/28/2021	02/01/2049	
875127	AW	2			1	1.G FE	5,121,008	136.708	6,978,943	5,105,000	5,127,282	0	(264)	0	6.150	6.096	MN	40,117	310,729	07/08/2021	05/15/2037	
875127	BF	8			2	1.G FE	8,098,918	126.513	8,029,780	6,347,000	8,059,281	0	(39,637)	0	4.450	2.986	JD	12,553	282,442	01/25/2021	06/15/2049	
875127	BG	6			2	1.G FE	2,963,220	111.660	3,349,800	3,000,000	2,964,778	0	691	0	3.625	3.692	JD	4,833	108,750	07/22/2019	06/15/2050	
87612E	BF	2			1	1.F FE	9,030,840	118.035	11,803,500	10,000,000	9,120,369	0	20,467	0	3.625	4.206	AO	76,528	362,500	05/02/2017	04/15/2046	
87612E	BG	0			2	1.F FE	8,845,030	124.358	11,192,220	9,000,000	8,857,510	0	3,094	0	3.900	3.999	MN	44,850	351,000	11/13/2017	11/15/2047	
87724R	AJ	1			2	3.C FE	7,715,000	110.141	7,709,870	7,000,000	7,655,171	0	(59,829)	0	5.125	3.771	FA	149,479	179,375	02/17/2021	08/01/2030	

E10.46

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	For Foreign Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
878091	BF	3	Teachers Insurance & Annuity.....		2	1.D FE.....		593,805	121.171	605,855	500,000	590,226	0	(2,341)	0	4.270	3.211	MN.....	2,728	21,350	06/11/2020.	05/15/2047.
88031V	AA	7	Tenaska Gateway Partners 144A.....			2.B FE.....		908,535	103.816	943,205	908,535	908,535	0	0	0	6.052	6.098	MJSD.	153	54,985	05/31/2007.	12/30/2023.
880349	AR	6	Tenneco Automotive Inc.....		2	4.C FE.....		1,204,993	96.233	1,160,570	1,206,000	1,205,461	0	103	0	5.000	5.011	JJ.....	27,805	60,300	01/09/2017.	07/15/2026.
880349	AT	2	Tenneco Automotive Inc.....		2	3.C FE.....		7,000,000	97.894	6,852,580	7,000,000	7,000,000	0	0	0	5.125	5.125	AO.....	75,736	207,278	03/03/2021.	04/15/2029.
880451	AU	3	TENNESSEE GAS PIPELINE.....			2.B FE.....		4,110,068	142.781	4,033,563	2,825,000	4,093,888	0	(16,180)	0	7.625	3.734	AO.....	53,852	10,866	10/04/2021.	04/01/2037.
880451	AZ	2	TENNESSEE GAS PIPELINE.....		2	2.B FE.....		998,010	101.686	1,016,860	1,000,000	998,340	0	178	0	2.900	2.923	MS.....	9,667	29,000	02/19/2020.	03/01/2030.
88104L	AG	8	TERRAFORM POWER OPERATIN.....		2	3.C FE.....		821,000	104.988	839,904	800,000	816,502	0	(2,353)	0	4.750	4.357	JJ.....	17,522	38,000	02/25/2020.	01/15/2030.
882384	A*	1	TEXAS EASTERN TRANSMISSI.....			2.A.....		1,000,000	91.802	918,020	1,000,000	1,000,000	0	0	0	3.100	3.100	AO.....	7,750	31,000	10/01/2020.	10/01/2040.
882508	BD	5	Texas Instruments Inc.....		2	1.E FE.....		13,467,007	125.055	16,444,733	13,150,000	13,448,265	0	(6,626)	0	4.150	4.007	MN.....	69,732	545,725	03/29/2019.	05/15/2048.
882884	B#	5	Texas-New Mexico Series 2019C.....			1.F.....		5,000,000	106.428	5,321,400	5,000,000	5,000,000	0	0	0	3.920	3.920	MS.....	50,089	196,000	03/29/2019.	03/29/2039.
882884	C*	8	Texas-New Mexico Series 2019D.....			1.F.....		2,000,000	108.010	2,160,200	2,000,000	2,000,000	0	0	0	4.060	4.060	MS.....	20,751	81,200	03/29/2019.	03/29/2044.
88307*	AA	3	TEXOMA WIND LLC.....			2.C PL.....		4,828,828	103.153	4,981,068	4,828,828	4,828,828	0	0	0	4.120	4.120	JD.....	553	198,948	01/25/2017.	06/30/2034.
883203	BU	4	Textron Inc.....		2	2.B FE.....		4,990,050	105.591	5,279,550	5,000,000	4,997,549	0	1,059	0	4.300	4.324	MS.....	71,667	215,000	01/23/2014.	03/01/2024.
883203	BV	2	Textron Inc.....		2	2.B FE.....		2,997,090	106.899	3,206,970	3,000,000	2,998,938	0	310	0	3.875	3.887	MS.....	38,750	116,250	10/23/2014.	03/01/2025.
88579Y	AH	4	3M Co.....			1.E FE.....		660,570	116.851	701,106	600,000	657,321	0	(1,707)	0	3.875	3.271	JD.....	1,033	23,250	01/21/2020.	06/15/2044.
88579Y	AW	1	3M Co.....		2	1.E FE.....		4,724,550	105.552	5,277,600	5,000,000	4,740,050	0	6,590	0	3.125	3.439	MS.....	44,271	156,250	08/08/2019.	09/19/2046.
88579Y	AZ	4	3M Co.....		2	1.E FE.....		5,099,455	114.132	5,240,941	4,592,000	5,081,261	0	(13,046)	0	3.625	3.014	AO.....	35,142	166,460	10/26/2020.	10/15/2047.
88579Y	BD	2	3M Co.....		2	1.E FE.....		14,054,680	120.437	15,054,625	12,500,000	14,004,254	0	(29,395)	0	4.000	3.297	MS.....	148,611	460,000	08/24/2021.	09/14/2048.
88579Y	BK	6	3M Co.....		2	1.E FE.....		12,324,520	109.198	13,649,750	12,500,000	12,332,625	0	3,627	0	3.250	3.324	FA.....	141,059	406,250	12/05/2019.	08/26/2049.
88579Y	BP	5	3M Co.....		2	1.E FE.....		6,783,267	117.525	6,663,668	5,670,000	6,755,182	0	(25,514)	0	3.700	2.715	AO.....	44,289	209,790	01/07/2021.	04/15/2050.
886546	AB	6	Tiffany & Co.....		2	1.E FE.....		1,504,410	106.312	1,594,668	1,500,000	1,501,334	0	(76)	0	3.800	3.764	AO.....	14,250	59,250	09/22/2014.	10/01/2024.
886546	AD	2	Tiffany & Co.....		2	1.E FE.....		7,561,383	135.204	10,694,636	7,910,000	7,592,162	0	7,169	0	4.900	5.203	AO.....	96,898	399,455	06/09/2017.	10/01/2044.
88732J	AJ	7	Time Warner Cable Inc.....			2.C FE.....		4,610,880	131.045	5,241,800	4,000,000	4,506,362	0	(20,927)	0	6.550	5.331	MN.....	43,667	262,000	05/11/2016.	05/01/2037.
88732J	BD	9	Time Warner Cable Inc.....		2	2.C FE.....		4,250,000	109.257	5,462,850	5,000,000	4,344,198	0	16,539	0	4.500	5.576	MS.....	66,250	225,000	06/02/2015.	09/15/2042.
887389	AJ	3	Timken Company.....		2	2.C FE.....		13,009,930	105.208	13,677,040	13,000,000	13,002,413	0	(1,463)	0	3.875	3.863	MS.....	167,917	503,750	12/15/2014.	09/01/2024.
891027	AF	1	Torchmark Corp.....			2.A FE.....		4,984,360	108.971	4,358,840	4,000,000	4,112,434	0	(76,832)	0	7.875	5.711	MN.....	40,250	315,000	09/23/2004.	05/15/2023.
891027	AQ	7	Torchmark Corp.....			2.A FE.....		1,994,100	102.144	2,042,880	2,000,000	1,999,507	0	681	0	3.800	3.836	MS.....	22,378	76,000	09/17/2012.	09/15/2022.
891092	AE	8	The Toro Company.....			2.B FE.....		2,895,417	133.932	2,812,572	2,100,000	2,881,976	0	(13,441)	0	6.625	3.472	MN.....	23,188	69,563	08/23/2021.	05/01/2037.
891160	MJ	9	Toronto Dominion Bk Ontario.....		2	1.F FE.....		15,764,100	107.493	17,198,880	16,000,000	15,815,840	0	15,233	0	3.625	3.766	MS.....	170,778	580,000	01/10/2019.	09/15/2031.
89147L	F#	2	Tortoise Energy Infrastructure No. T-7.....			1.A FE.....		1,936,000	104.720	2,027,370	1,936,000	1,936,000	0	0	0	4.160	4.160	JJ.....	35,571	80,538	01/22/2014.	01/22/2024.
89147L	K#	6	Tortoise Energy Infrastructure Series FF.....			1.A FE.....		645,333	104.531	674,574	645,333	645,333	0	0	0	4.160	4.160	MN.....	3,057	26,846	11/20/2013.	11/20/2023.
891490	AR	5	Tosco Corp.....			1.G FE.....		12,960,300	125.075	12,507,500	10,000,000	11,506,335	0	(263,811)	0	7.800	4.410	JJ.....	390,000	780,000	11/03/2015.	01/01/2027.
891906	AB	5	TOTAL SYSTEM SERVICES IN.....			2.C FE.....		9,924,800	103.084	10,308,400	10,000,000	9,987,589	0	8,381	0	3.750	3.841	JD.....	31,250	375,000	05/22/2013.	06/01/2023.
89236T	FT	7	Toyota Motor Credit Corp.....			1.E FE.....		4,981,350	111.414	5,570,700	5,000,000	4,986,215	0	1,691	0	3.650	3.695	JJ.....	87,701	182,500	01/03/2019.	01/08/2029.
89255#	AA	9	VU TRADEMARK.....			1.F PL.....		11,000,000	120.000	13,200,000	11,000,000	11,000,000	0	0	0	4.920	4.971	MON.....	45,100	541,200	07/03/2018.	07/01/2048.
893045	AE	4	TRANS-ALLEGHENY INTERSTA.....			2.B FE.....		9,516,830	105.995	10,069,525	9,500,000	9,506,182	0	(1,669)	0	3.850	3.829	JD.....	30,479	365,750	12/09/2014.	06/01/2025.
89307#	AA	7	TRANS BAY CABLE.....			1.E PL.....		6,421,440	103.495	6,645,840	6,421,440	6,421,440	0	0	0	2.930	2.940	MJSD.	523	188,148	06/29/2017.	06/30/2047.
893521	AB	0	TRANSATLANTIC HOLDINGS.....			2.A FE.....		17,363,285	157.572	20,208,609	12,825,000	16,953,116	0	(101,478)	0	8.000	5.175	MN.....	88,350	926,000	10/19/2021.	11/30/2039.
89407#	AG	3	TRANSWESTN PIP Series B Note 34.....			2.C.....		2,000,000	110.000	2,200,000	2,000,000	2,000,000	0	0	0	5.660	5.660	JD.....	6,918	113,200	12/09/2009.	12/09/2024.
894164	AA	0	TRAVEL + LEISURE CO.....		2	3.C FE.....		2,701,698	101.000	2,734,070	2,707,000	2,701,730	0	33	0	4.500	4.529	JD.....	14,550	0	12/09/2021.	12/01/2029.

E10.47

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	For eig n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
89417E	AL	3			1.F FE	5,102,500	115.352	5,767,600	5,000,000	5,091,197	0	(2,368)	0	0	3.750	3.635	MN	23,958	187,500	11/01/2016	05/15/2046
89417E	AN	9			1.F FE	1,986,064	121.319	1,941,104	1,600,000	1,973,879	0	(9,865)	0	0	4.050	2.772	MS	20,520	64,800	10/02/2020	03/07/2048
89417E	AP	4			1.F FE	5,904,963	121.538	6,110,931	5,028,000	5,869,285	0	(20,004)	0	0	4.100	3.163	MS	66,998	206,148	10/21/2020	03/04/2049
89566E	AK	4			1.G FE	458,184	113.800	455,200	400,000	457,550	0	(634)	0	0	4.250	3.369	JD	1,417	8,500	07/29/2021	06/01/2046
896239	AA	8			2.C FE	9,677,979	108.482	10,479,361	9,660,000	9,664,586	0	(2,180)	0	0	4.750	4.725	JD	38,238	458,850	12/18/2014	12/01/2024
89832Q	AF	6			2.B FE	7,553,425	112.000	7,453,600	6,655,000	7,473,676	0	(79,749)	0	0	5.100	3.364	MS	113,135	407,286	01/25/2021	03/01/2030
898384	AY	8			1.E FE	244,428	104.628	251,107	240,000	242,169	0	(437)	0	0	3.750	3.531	JJ	4,500	9,000	05/18/2016	07/01/2026
902494	AT	0			2.B FE	7,082,390	100.769	7,053,830	7,000,000	7,001,854	0	(10,098)	0	0	4.500	4.351	JD	14,000	315,000	07/13/2012	06/15/2022
902494	AX	1			2.B FE	6,550,784	106.364	6,733,905	6,331,000	6,393,701	0	(24,818)	0	0	3.950	3.513	FA	94,473	250,075	12/18/2014	08/15/2024
902494	AY	9			2.B FE	3,673,800	129.963	3,898,980	3,000,000	3,636,716	0	(18,258)	0	0	5.150	3.732	FA	58,367	154,500	11/27/2019	08/15/2044
902494	BH	5			2.B FE	11,239,778	134.826	12,471,405	9,250,000	11,158,875	0	(41,051)	0	0	5.100	3.837	MS	121,869	471,750	02/11/2021	09/28/2048
902494	BJ	1			2.B FE	498,235	108.542	542,710	500,000	498,900	0	238	0	0	4.000	4.058	MS	6,667	20,000	02/13/2019	03/01/2026
902691	B#	0			1.F	1,000,000	91.993	919,930	1,000,000	1,000,000	0	0	0	0	3.120	3.120	AO	6,500	31,200	04/16/2020	04/16/2050
902691	B@	2			1.F	10,000,000	110.000	11,000,000	10,000,000	10,000,000	0	0	0	0	4.550	4.550	FA	189,583	455,000	02/01/2019	02/01/2049
902917	AH	6			2.A FE	17,529,610	130.090	22,115,300	17,000,000	17,241,647	0	(29,058)	0	0	7.000	6.725	JJ	548,722	1,190,000	06/08/2007	07/15/2028
902973	BC	9			2.A FE	2,000,000	100.230	2,004,600	2,000,000	2,000,000	0	0	0	0	3.700	3.700	JAJO	13,361	0	10/19/2021	01/15/2027
90363@	AC	4			1.G FE	8,000,000	101.289	8,103,083	8,000,000	8,000,000	0	0	0	0	3.290	3.254	JJ	126,482	263,200	05/26/2016	07/08/2036
90380*	AA	9			2.C PL	4,955,353	104.267	5,166,776	4,955,353	4,955,353	0	0	0	0	3.860	3.860	MS	48,350	121,673	02/11/2021	03/30/2040
904000	AB	2			2.B FE	6,489,300	129.745	6,487,250	5,000,000	6,378,637	0	(59,868)	0	0	6.750	4.322	AO	71,250	337,500	02/10/2020	10/15/2037
906548	CH	3			1.F FE	842,420	167.658	838,290	500,000	832,985	0	(9,435)	0	0	8.450	3.332	MS	12,440	21,125	04/29/2021	03/15/2039
906548	CN	0			2.1.F FE	9,956,700	118.793	11,879,300	10,000,000	9,959,672	0	853	0	0	4.000	4.025	AO	100,000	400,000	04/03/2018	04/01/2048
907818	DU	9			2.A FE	6,734,500	122.461	7,347,660	6,000,000	6,663,638	0	(19,300)	0	0	4.750	3.979	JD	12,667	285,000	02/06/2018	12/15/2043
907818	DZ	8			2.A FE	9,250,910	118.989	10,250,902	8,615,000	9,213,944	0	(11,503)	0	0	4.150	3.688	JJ	164,858	274,523	08/11/2021	01/15/2045
907818	EG	9			2.A FE	8,400,210	122.570	8,579,900	7,000,000	8,397,123	0	(3,087)	0	0	4.375	3.480	MN	39,132	153,125	10/04/2021	11/15/2065
907818	ER	5			2.A FE	13,064,926	121.911	15,848,430	13,000,000	13,062,940	0	(481)	0	0	4.100	4.076	MS	156,939	533,000	09/18/2017	09/15/2067
907818	FE	3			1.G FE	780,173	118.749	765,931	645,000	779,652	0	(621)	0	0	3.950	3.012	FA	9,625	0	09/23/2021	08/15/2059
907818	FG	8			2.A FE	2,629,507	118.119	2,965,968	2,511,000	2,626,731	0	(1,435)	0	0	3.839	3.614	MS	27,045	96,397	01/21/2020	03/20/2060
907818	FL	7			1.G FE	1,499,325	113.704	1,705,560	1,500,000	1,499,341	0	5	0	0	3.750	3.752	FA	22,813	56,250	01/28/2020	02/05/2070
907818	FV	5			1.G FE	994,910	110.717	1,107,170	1,000,000	994,946	0	36	0	0	3.550	3.574	MN	4,043	17,750	05/17/2021	05/20/2061
909318	AA	5			1.F FE	3,668,769	104.503	3,988,699	3,816,827	3,698,443	0	10,477	0	0	3.500	4.096	MS	44,530	133,589	01/24/2019	03/01/2030
90931M	AA	4			2.B FE	7,100,449	101.544	7,210,080	7,100,449	7,100,449	0	0	0	0	3.450	3.450	JJ	118,400	244,965	06/06/2016	01/07/2030
90931V	AA	4			2.B FE	3,432,311	101.454	3,484,656	3,434,715	3,432,896	0	152	0	0	3.700	3.709	MS	42,361	127,084	02/07/2018	03/01/2030
90932D	AA	3			2.B FE	3,942,761	99.206	3,911,455	3,942,761	3,942,761	0	0	0	0	3.100	3.100	AO	28,519	122,226	09/13/2016	04/07/2030
90932J	AA	0			1.F FE	3,742,313	99.504	3,723,751	3,742,313	3,742,313	0	0	0	0	2.700	2.700	MN	16,840	101,042	09/03/2019	05/01/2032
90932L	AH	0			3.B FE	500,000	103.333	516,665	500,000	500,000	0	0	0	0	4.625	4.625	AO	4,882	11,177	04/14/2021	04/15/2029
911312	AJ	5			1.G FE	931,697	144.548	1,069,655	740,000	907,552	0	(7,172)	0	0	6.200	4.240	JJ	21,156	45,880	06/08/2018	01/15/2038
911312	AN	6			1.G FE	3,768,935	131.500	4,063,350	3,090,000	3,721,619	0	(24,484)	0	0	4.875	3.373	MN	19,248	150,638	01/09/2020	11/15/2040
911312	BN	5			1.G FE	2,447,856	119.197	3,158,721	2,650,000	2,460,568	0	3,991	0	0	3.750	4.206	MN	12,698	99,375	09/07/2018	11/15/2047
911312	BQ	8			1.G FE	6,112,620	128.297	7,697,820	6,000,000	6,106,934	0	(2,203)	0	0	4.250	4.138	MS	75,083	255,000	04/12/2019	03/15/2049

E10.48

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description			Code	Foreign Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
911312	BS	4	United Parcel Service.....			2 1.G FE.....	10,113,090	112.981	11,298,100	10,000,000	10,108,211	0	(2,460)	0	3.400	3.339	MS	113,333	340,000	12/12/2019	09/01/2049		
911312	BV	7	United Parcel Service.....			2 1.G FE.....	3,731,963	135.093	5,065,988	3,750,000	3,732,964	0	547	0	5.200	5.239	AO	48,750	195,000	03/19/2020	04/01/2040		
91159H	HK	9	US Bancorp.....			2 1.F FE.....	6,813,048	106.280	7,014,480	6,600,000	6,664,634	0	(23,363)	0	3.600	3.206	MS	72,600	237,600	01/06/2015	09/11/2024		
911684	AD	0	US CELLULAR CORP.....			3 B FE.....	7,783,732	121.000	10,660,100	8,810,000	8,064,222	0	34,000	0	6.700	7.770	JD	26,234	590,270	09/28/2016	12/15/2033		
913017	BS	7	United Technologies Corp.....			2 A FE.....	11,931,730	137.296	13,839,437	10,080,000	11,646,415	0	(54,593)	0	5.700	4.448	AO	121,296	574,560	01/22/2021	04/15/2040		
913017	BT	5	United Technologies Corp.....			2 A FE.....	9,263,750	123.899	11,150,910	9,000,000	9,227,369	0	(6,926)	0	4.500	4.312	JD	33,750	405,000	02/25/2016	06/01/2042		
913017	CA	5	United Technologies Corp.....			2 A FE.....	2,424,940	116.831	2,336,620	2,000,000	2,412,859	0	(12,081)	0	4.150	2.908	MN	10,606	83,000	01/12/2021	05/15/2045		
91324P	BW	1	UnitedHealth Group Inc.....			2 1.G FE.....	1,281,780	122.143	1,221,430	1,000,000	1,269,629	0	(10,332)	0	4.375	2.615	MS	12,882	43,750	10/26/2020	03/15/2042		
91324P	CD	2	UnitedHealth Group Inc.....			2 1.G FE.....	1,007,790	121.528	1,215,280	1,000,000	1,006,873	0	(205)	0	4.250	4.200	MS	12,514	42,500	11/14/2016	03/15/2043		
91324P	CR	1	UnitedHealth Group Inc.....			2 1.G FE.....	6,858,068	131.211	7,971,068	6,075,000	6,796,222	0	(17,590)	0	4.750	3.960	JJ	133,059	263,031	02/26/2021	07/15/2045		
91324P	CX	8	UnitedHealth Group Inc.....			2 1.G FE.....	5,157,502	121.989	5,073,523	4,159,000	5,144,681	0	(12,821)	0	4.200	2.851	JJ	80,546	63,000	07/16/2021	01/15/2047		
91324P	CZ	3	UnitedHealth Group Inc.....			2 1.G FE.....	3,538,340	122.695	3,533,616	2,880,000	3,530,446	0	(7,894)	0	4.250	2.956	AO	25,840	79,900	08/24/2021	04/15/2047		
91324P	DL	3	UnitedHealth Group Inc.....			2 1.G FE.....	8,408,470	124.141	10,179,562	8,200,000	8,405,638	0	(4,285)	0	4.250	4.083	JD	15,489	348,500	02/24/2021	06/15/2048		
91324P	DQ	2	UnitedHealth Group Inc.....			2 1.G FE.....	3,749,200	127.925	3,837,750	3,000,000	3,720,911	0	(17,556)	0	4.450	3.105	JD	5,933	133,500	10/19/2020	12/15/2048		
91481C	AA	8	UNIVERSITY OF PENNSYLVAN.....			1 B FE.....	3,235,931	152.849	3,408,533	2,230,000	3,235,233	0	(697)	0	4.674	3.161	MS	34,743	52,115	08/13/2021	09/01/2112		
91529Y	AD	8	UNUM GROUP.....			2 C FE.....	3,630,480	135.511	4,065,330	3,000,000	3,483,443	0	(33,772)	0	7.375	5.343	JD	9,833	221,250	03/06/2017	06/15/2032		
918204	AR	9	VF Corp.....			2 A FE.....	4,997,160	128.686	5,147,440	4,000,000	4,798,916	0	(52,606)	0	6.000	3.873	AO	50,667	240,000	01/03/2018	10/15/2033		
918204	AT	5	VF Corp.....			2 A FE.....	2,861,078	137.057	3,015,254	2,200,000	2,766,906	0	(25,330)	0	6.450	4.186	MN	23,650	141,900	01/03/2018	11/01/2037		
918204	BC	1	VF Corp.....			2 A FE.....	1,048,010	103.841	1,038,410	1,000,000	1,040,838	0	(4,542)	0	2.950	2.390	AO	5,572	29,500	05/27/2020	04/23/2030		
91863@	AC	7	VHG Capital LP Series C.....			1 D PL.....	15,000,000	98.137	14,720,531	15,000,000	15,000,000	0	0	0	3.360	3.360	AO	82,600	0	11/02/2021	10/21/2036		
91864#	AA	8	VPC Class A-1.....			1 C FE.....	9,646,302	100.000	9,646,302	9,646,302	9,646,302	0	0	0	4.250	4.250	JD	11,388	0	12/21/2021	12/01/2027		
91864#	AB	6	VPC Class B-1.....			1 F FE.....	5,787,781	100.000	5,787,781	5,787,781	5,787,781	0	0	0	5.250	5.250	JD	8,441	0	12/21/2021	12/01/2027		
91913Y	AL	4	Valero Energy Corp.....			2 B FE.....	14,873,425	134.990	16,063,810	11,900,000	14,649,319	0	(112,877)	0	6.625	4.510	JD	35,039	788,375	04/20/2021	06/15/2037		
91913Y	AT	7	Valero Energy Corp.....			2 B FE.....	11,978,474	118.363	12,848,304	10,855,000	11,919,216	0	(26,590)	0	4.900	4.232	MS	156,614	531,895	10/17/2019	03/15/2045		
919794	AB	3	VALLEY NATIONAL BANCORP.....			2 B FE.....	14,652,170	106.255	15,406,975	14,500,000	14,533,528	0	(18,236)	0	5.125	4.984	MS	194,038	743,125	07/01/2014	09/27/2023		
920253	AE	1	VALMONT INDUSTRIES.....			2 C FE.....	11,927,822	127.899	15,662,512	12,246,000	11,943,723	0	2,557	0	5.250	5.405	AO	160,729	642,915	07/30/2020	10/01/2054		
920253	AF	8	VALMONT INDUSTRIES.....			2 C FE.....	17,808,596	123.902	22,116,507	17,850,000	17,841,137	0	(2,443)	0	5.000	4.989	AO	223,125	892,500	09/25/2020	10/01/2044		
920355	AH	7	Valspar Corp.....			2 B FE.....	10,026,790	104.549	10,454,900	10,000,000	10,008,673	0	(2,875)	0	3.300	3.268	FA	137,500	330,000	01/15/2015	02/01/2025		
920355	AK	0	Valspar Corp.....			2 B FE.....	2,986,800	106.573	3,197,190	3,000,000	2,994,236	0	1,291	0	3.950	4.002	JJ	54,642	118,500	07/22/2015	01/15/2026		
92203#	AZ	1	Vanguard Group Inc Series L.....			1 G.....	31,000,000	99.800	30,937,982	31,000,000	31,000,000	0	0	0	3.250	3.250	FA	361,021	1,015,896	07/30/2020	08/22/2060		
92277G	AB	3	VENTAS REALTY LP.....			2 A FE.....	4,052,190	135.079	4,052,370	3,000,000	4,043,282	0	(8,908)	0	5.700	3.390	MS	43,225	85,500	09/24/2021	09/30/2043		
92277G	AF	4	VENTAS REALTY LP.....			2 A FE.....	3,483,700	117.742	3,532,260	3,000,000	3,478,501	0	(5,199)	0	4.375	3.361	FA	54,688	0	08/18/2021	02/01/2045		
92343V	AW	4	Verizon Communications.....			2 A FE.....	3,466,604	138.476	3,396,816	2,453,000	3,450,057	0	(16,547)	0	6.000	3.164	AO	36,795	73,590	07/20/2021	04/01/2041		
92343V	CX	0	Verizon Communications.....			2 A FE.....	1,655,446	125.470	1,638,638	1,306,000	1,652,079	0	(3,367)	0	4.522	3.062	MS	17,389	29,529	08/04/2021	09/15/2048		
92343V	DS	0	Verizon Communications.....			2 A FE.....	2,955,746	132.789	2,950,572	2,222,000	2,950,449	0	(5,297)	0	5.012	3.201	AO	23,511	55,683	09/08/2021	04/15/2049		
92343V	DV	3	Verizon Communications.....			2 A FE.....	5,470,700	139.877	6,993,850	5,000,000	5,443,742	0	(8,805)	0	5.500	4.884	MS	80,208	275,000	10/02/2018	03/16/2047		
92343V	FU	3	Verizon Communications.....			2 A FE.....	2,643,110	95.169	2,521,979	2,650,000	2,643,274	0	147	0	2.875	2.888	MN	8,677	76,188	11/10/2020	11/20/2050		
92343V	GB	4	Verizon Communications.....			2 A FE.....	3,964,200	107.939	4,317,560	4,000,000	3,964,727	0	527	0	3.550	3.599	MS	39,050	71,000	03/11/2021	03/22/2051		
92345Y	AE	6	Verisk Analytics Inc.....			2 B FE.....	28,951,275	134.984	32,540,593	24,107,000	28,763,942	0	(81,829)	0	5.500	4.164	JD	58,928	1,220,973	10/12/2021	06/15/2045		
92553P	AU	6	VIACOM INC.....			2 B FE.....	2,256,553	134.989	2,362,308	1,750,000	2,229,466	0	(14,311)	0	5.850	3.931	MS	34,125	102,375	01/28/2020	09/01/2043		

E10.49

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description			Code	For eig n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
92556H	AD	9	VIACOMCBS INC.....			2	B FE.....	6,817,650	112.944	7,906,080	7,000,000	6,836,980	0	12,097	0	0	4.200	4.483	MN.....	34,300	294,000	05/12/2020.	05/19/2032.
927804	FR	0	Virginia Elec & Pwr Co.....			2	F FE.....	2,489,980	122.361	2,447,220	2,000,000	2,485,814	0	(4,166)	0	0	4.450	2.926	FA.....	33,622	0	09/24/2021.	02/15/2044.
92783#	AA	4	VA INTL GATEWAY No. 62.....				1.F PL.....	6,078,547	107.937	6,561,022	6,078,547	6,078,547	0	0	0	0	3.930	3.949	MJSD.....	664	238,887	08/22/2014.	06/30/2030.
92783#	AB	2	VA INTL GATEWAY Series A1.....				1.F PL.....	15,000,000	108.063	16,209,438	15,000,000	15,000,000	0	0	0	0	3.720	3.737	MJSD.....	1,550	558,000	09/29/2017.	11/03/2041.
927847	AA	1	VIRGINIA MASON MED CNTR.....				2.C FE.....	29,500,930	115.778	35,834,449	30,951,000	29,656,035	0	52,599	0	0	5.136	5.481	FA.....	600,532	1,589,643	05/25/2017.	08/15/2044.
92826C	AC	6	VISA INC CLASS A SHARES.....			2	D FE.....	5,991,660	101.866	6,111,960	6,000,000	5,998,770	0	1,260	0	0	2.800	2.822	JD.....	7,933	168,000	12/09/2015.	12/14/2022.
92826C	AF	9	VISA INC CLASS A SHARES.....			2	D FE.....	14,629,562	126.107	17,637,325	13,986,000	14,579,720	0	(15,692)	0	0	4.300	4.014	JD.....	28,399	601,398	03/28/2019.	12/14/2045.
92826C	AJ	1	VISA INC CLASS A SHARES.....			2	D FE.....	1,835,880	116.669	2,333,380	2,000,000	1,846,151	0	3,310	0	0	3.650	4.139	MS.....	21,494	73,000	10/04/2018.	09/15/2047.
92840V	AE	2	VISTRA OPERATIONS CO LLC.....			2	C FE.....	725,603	107.043	728,963	681,000	722,662	0	(2,941)	0	0	4.300	3.348	JJ.....	13,503	14,642	05/26/2021.	07/15/2029.
92840V	AH	5	VISTRA OPERATIONS CO LLC.....			2	B FE.....	1,999,000	100.364	2,007,280	2,000,000	1,999,068	0	68	0	0	4.375	4.383	MN.....	14,583	41,563	05/19/2021.	05/01/2029.
928563	AC	9	VMware Inc.....			2	C FE.....	4,983,200	108.952	5,447,600	5,000,000	4,989,732	0	1,597	0	0	3.900	3.941	FA.....	70,417	195,000	08/16/2017.	08/21/2027.
928668	AU	6	VOLKSWAGEN GROUP AMERICA.....			2	A FE.....	5,862,373	115.243	6,338,365	5,500,000	5,781,626	0	(35,760)	0	0	4.750	3.884	MN.....	34,833	261,250	09/19/2019.	11/13/2028.
92890H	AC	6	WEA FINANCE LLC/WESTFIEL.....			2	A FE.....	9,979,630	104.959	10,495,900	10,000,000	9,993,682	0	2,162	0	0	3.750	3.775	MS.....	108,333	375,000	09/15/2014.	09/17/2024.
92890H	AD	4	WEA FINANCE LLC/WESTFIEL.....			2	A FE.....	4,795,520	107.932	4,317,280	4,000,000	4,754,370	0	(22,108)	0	0	4.750	3.519	MS.....	54,889	190,000	02/06/2020.	09/17/2044.
929160	AV	1	Vulcan Materials Co.....			2	B FE.....	20,891,527	123.090	23,529,884	19,116,000	20,832,366	0	(40,606)	0	0	4.500	3.926	JD.....	38,232	860,220	02/25/2021.	06/15/2047.
92936U	AA	7	WP CAREY INC.....			2	B FE.....	11,857,391	106.224	12,587,544	11,850,000	11,851,734	0	(898)	0	0	4.600	4.592	AO.....	136,275	545,100	04/10/2014.	04/01/2024.
92940P	AD	6	WRKCO INC.....			2	B FE.....	3,382,320	116.439	3,493,170	3,000,000	3,295,708	0	(37,252)	0	0	4.900	3.302	MS.....	43,283	147,000	08/14/2019.	03/15/2029.
92940P	AG	9	WRKCO INC.....			2	B FE.....	997,640	102.985	1,029,850	1,000,000	997,887	0	152	0	0	3.000	3.022	JD.....	1,333	30,000	06/01/2020.	06/15/2033.
931142	DK	6	Wal-Mart Stores Inc.....			2	C FE.....	23,622,253	134.070	25,896,961	19,316,000	23,390,754	0	(125,352)	0	0	4.750	3.325	AO.....	226,829	886,255	09/02/2021.	10/02/2043.
931142	DQ	3	Wal-Mart Stores Inc.....			2	C FE.....	1,977,000	127.421	1,911,315	1,500,000	1,957,653	0	(15,658)	0	0	4.300	2.480	AO.....	12,363	64,500	10/02/2020.	04/22/2044.
931422	AK	5	Walgreen Co.....			2	B FE.....	1,935,429	110.435	1,874,082	1,697,000	1,933,295	0	(2,133)	0	0	4.400	3.453	MS.....	21,986	0	09/23/2021.	09/15/2044.
931427	AC	2	WALGREENS BOOTS ALLIANCE.....			2	B FE.....	15,442,615	120.541	17,426,612	14,457,000	15,354,769	0	(23,006)	0	0	4.800	4.362	MN.....	82,887	693,936	03/19/2021.	11/18/2044.
931427	AH	1	WALGREENS BOOTS ALLIANCE.....			2	B FE.....	10,136,500	106.290	10,629,000	10,000,000	10,042,247	0	(14,905)	0	0	3.800	3.632	MN.....	45,389	380,000	12/16/2014.	11/18/2024.
931427	AR	9	WALGREENS BOOTS ALLIANCE.....			2	B FE.....	8,124,430	118.481	9,478,480	8,000,000	8,112,394	0	(2,621)	0	0	4.650	4.552	JD.....	31,000	372,000	11/10/2016.	06/01/2046.
931427	AT	5	WALGREENS BOOTS ALLIANCE.....			2	B FE.....	1,656,405	112.393	1,685,895	1,500,000	1,655,684	0	(721)	0	0	4.100	3.512	AO.....	12,983	30,750	10/12/2021.	04/15/2050.
938837	C*	0	WA Gas Light.....				1.G FE.....	3,000,000	98.385	2,951,546	3,000,000	3,000,000	0	0	0	0	2.980	2.980	JD.....	3,973	0	12/15/2021.	12/15/2051.
93884P	DW	7	WASHINGTON GAS LIGHT CO.....			2	1.G FE.....	7,047,488	113.699	6,920,858	6,087,000	7,016,815	0	(26,078)	0	0	3.796	2.912	MS.....	68,035	231,063	10/28/2020.	09/15/2046.
93884P	DY	3	WASHINGTON GAS LIGHT CO.....			2	1.G FE.....	10,418,077	112.480	10,269,424	9,130,000	10,391,860	0	(22,494)	0	0	3.650	2.911	MS.....	98,122	223,745	10/26/2021.	09/15/2049.
939653	A*	2	Washington Reit.....				2.B.....	4,000,000	102.445	4,097,798	4,000,000	4,000,000	0	0	0	0	3.440	3.440	JJ.....	63,449	79,884	12/17/2020.	12/29/2030.
947890	AH	2	WEBSTER FINANCIAL CORP.....			2	B FE.....	9,920,800	105.388	10,538,800	10,000,000	9,980,186	0	8,715	0	0	4.375	4.474	FA.....	165,278	437,500	02/04/2014.	02/15/2024.
948741	AK	9	Weingarten Realty Invest.....			2	A FE.....	7,391,170	105.313	7,444,576	7,069,000	7,143,778	0	(39,486)	0	0	4.450	3.835	JJ.....	145,052	314,571	06/09/2016.	01/15/2024.
948741	AL	7	Weingarten Realty Invest.....			2	A FE.....	2,654,886	105.798	2,750,748	2,600,000	2,622,008	0	(6,426)	0	0	3.850	3.566	JD.....	8,342	100,100	06/14/2016.	06/01/2025.
948741	AM	5	Weingarten Realty Invest.....			2	A FE.....	1,487,325	105.374	1,580,610	1,500,000	1,493,626	0	1,255	0	0	3.250	3.350	FA.....	18,417	48,750	08/02/2016.	08/15/2026.
94973V	AN	7	WellPoint Inc.....				2.B FE.....	2,996,663	142.288	3,201,480	2,250,000	2,935,169	0	(32,195)	0	0	6.375	3.759	JD.....	6,375	143,438	01/16/2020.	06/15/2037.
94973V	AT	4	WellPoint Inc.....				2.B FE.....	5,044,507	136.168	5,017,791	3,685,000	5,025,085	0	(19,422)	0	0	5.800	3.194	FA.....	80,742	0	08/13/2021.	08/15/2040.
94973V	AY	3	WellPoint Inc.....				2.B FE.....	629,050	124.535	622,675	500,000	623,953	0	(4,364)	0	0	4.625	2.991	MN.....	2,955	23,125	10/28/2020.	05/15/2042.
94973V	BB	2	WellPoint Inc.....				2.B FE.....	1,501,862	125.227	1,471,417	1,175,000	1,489,419	0	(10,664)	0	0	4.650	2.936	JJ.....	25,194	54,638	10/27/2020.	01/15/2043.
94973V	BK	2	WellPoint Inc.....			2	B FE.....	14,023,265	125.656	16,335,280	13,000,000	13,975,324	0	(28,820)	0	0	4.650	4.114	FA.....	228,367	604,500	10/09/2020.	08/15/2044.
94973V	BL	0	WellPoint Inc.....			2	B FE.....	1,432,384	130.098	1,567,681	1,205,000	1,429,789	0	(2,594)	0	0	4.850	3.835	FA.....	22,078	29,221	03/31/2021.	08/15/2054.

E10.50

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description			Code	For ei g n Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
949746	RF	0	Wells Fargo Company.....			2.B FE.....	4,341,625	135.601	4,474,833	3,300,000	4,322,289	0	(19,336)	0	5.606	3.563	JJ.....	85,305	92,499	06/21/2021	01/15/2044		
949746	TD	3	Wells Fargo Company.....		2	2.B FE.....	2,000,000	102.812	2,056,240	2,000,000	2,000,000	0	0	0	3.900	3.900	MJSD.	3,467	69,117	01/19/2021	03/15/2026		
95000U	2H	5	WELLS FARGO & COMPANY.....		2	1.E FE.....	1,000,000	102.562	1,025,620	1,000,000	1,000,000	0	0	0	2.406	2.406	AO.....	4,077	24,060	10/24/2019	10/30/2025		
95101V	AA	7	WESLEYAN UNIVERSITY.....			1.D FE.....	12,787,591	143.007	14,179,144	9,915,000	12,784,746	0	(2,352)	0	4.781	3.680	JJ.....	237,018	222,938	06/28/2021	07/01/2116		
955278	C#	1	West Penn Pwr Co.....			1.G.....	12,000,000	110.000	13,200,000	12,000,000	12,000,000	0	0	0	4.220	4.220	FA.....	191,307	506,400	08/15/2019	08/15/2059		
955306	B#	1	WEST PHARMACEUTICAL SERVICES Series B No.....			1.G.....	1,500,000	106.280	1,594,200	1,500,000	1,500,000	0	0	0	3.820	3.820	JJ.....	28,013	57,300	07/05/2012	07/05/2024		
956708	AA	9	WEST VA HEALTH SYS OBL.....		2	1.F FE.....	6,613,561	133.853	6,826,503	5,100,000	6,588,908	0	(23,266)	0	4.924	3.248	JD.....	20,927	174,802	07/15/2021	06/01/2048		
95709T	AH	3	Westar Energy.....		2	1.F FE.....	5,200,110	116.092	5,224,140	4,500,000	5,148,710	0	(23,552)	0	4.125	3.137	MS.....	61,875	185,625	10/08/2019	03/01/2042		
95709T	AJ	9	Westar Energy.....		2	1.F FE.....	5,951,267	116.840	5,766,054	4,935,000	5,909,419	0	(33,583)	0	4.100	2.833	AO.....	50,584	202,335	02/24/2021	04/01/2043		
95709T	AK	6	Westar Energy.....		2	1.F FE.....	3,247,380	119.860	3,595,800	3,000,000	3,230,247	0	(6,748)	0	4.625	4.080	MS.....	46,250	138,750	05/07/2019	09/01/2043		
957576	AA	9	Western & Southern Finance 144A.....			1.F FE.....	908,615	129.389	1,529,378	1,182,000	990,084	0	9,888	0	5.750	7.923	JJ.....	31,339	67,965	09/17/2009	07/15/2033		
95829T	AA	3	WESTERN GROUP HOUSING LP.....			1.C FE.....	6,724,589	142.507	6,937,323	4,868,058	6,545,084	0	(33,160)	0	6.750	4.321	MS.....	96,753	328,594	07/13/2016	03/15/2057		
958667	AA	5	WESTERN MIDSTREAM OPERAT.....		2	3.A FE.....	14,809,329	118.402	17,736,620	14,980,000	14,814,040	0	1,859	0	6.500	6.587	FA.....	405,708	954,975	01/24/2020	02/01/2050		
960386	AH	3	WABTEC.....			2.C FE.....	2,987,430	103.998	3,119,940	3,000,000	2,997,582	0	1,408	0	4.375	4.427	FA.....	49,583	131,250	08/20/2013	08/15/2023		
960386	AM	2	WABTEC.....		2	2.C FE.....	2,133,946	113.768	2,629,178	2,311,000	2,163,246	0	17,364	0	4.950	6.128	MS.....	33,683	114,395	04/14/2020	09/15/2028		
960413	AF	9	WESTLAKE CHEMICAL CORP.....		2	2.B FE.....	1,990,540	100.829	2,016,580	2,000,000	1,999,399	0	1,087	0	3.600	3.657	JJ.....	33,200	72,000	07/10/2012	07/15/2022		
960413	AS	1	WESTLAKE CHEMICAL CORP.....		2	2.B FE.....	11,499,260	126.752	12,675,200	10,000,000	11,442,254	0	(34,755)	0	5.000	4.057	FA.....	188,889	500,000	07/17/2020	08/15/2046		
960413	AU	6	WESTLAKE CHEMICAL CORP.....		2	2.B FE.....	14,294,220	117.887	17,736,099	15,045,000	14,335,306	0	12,449	0	4.375	4.682	MN.....	84,106	658,219	03/10/2020	11/15/2047		
960413	BA	9	WESTLAKE CHEMICAL CORP.....		2	2.B FE.....	1,938,440	95.661	1,913,220	2,000,000	1,938,697	0	257	0	3.375	3.519	FA.....	24,750	0	08/05/2021	08/15/2061		
962166	BT	0	Weyerhaeuser Co.....			2.B FE.....	21,458,510	136.738	23,305,625	17,044,000	21,225,902	0	(223,820)	0	6.875	4.166	JD.....	52,079	1,171,775	03/24/2021	12/15/2033		
963320	AT	3	Whirlpool Corp.....			2.B FE.....	6,992,790	106.809	7,476,630	7,000,000	6,997,397	0	721	0	3.700	3.712	MN.....	43,167	259,000	10/30/2014	05/01/2025		
963320	AV	8	Whirlpool Corp.....		2	2.B FE.....	990,100	119.290	1,192,900	1,000,000	990,638	0	206	0	4.500	4.564	JD.....	3,750	45,000	07/30/2019	06/01/2046		
963320	AW	6	Whirlpool Corp.....		2	2.B FE.....	2,964,300	115.545	3,466,350	3,000,000	2,972,778	0	3,110	0	4.750	4.902	FA.....	49,479	142,500	02/20/2019	02/26/2029		
963320	AX	4	Whirlpool Corp.....		2	2.B FE.....	13,680,197	124.000	15,609,120	12,588,000	13,651,683	0	(21,004)	0	4.600	4.078	MN.....	73,989	579,048	02/24/2021	05/15/2050		
96332H	CG	2	Whirlpool Corp.....			2.B FE.....	1,256,005	124.605	1,231,097	988,000	1,244,449	0	(8,150)	0	5.150	3.417	MS.....	16,961	50,882	07/23/2020	03/01/2043		
96812W	AA	3	WILDLIFE CONSERVATION.....		2	1.E FE.....	8,327,536	99.665	8,272,195	8,300,000	8,327,287	0	(249)	0	3.414	3.396	FA.....	118,068	253,205	07/20/2021	08/01/2050		
96928*	FP	7	KRAFT FOODS GRP.....			2.C.....	14,915,947	106.357	15,864,210	14,915,947	14,915,947	0	0	0	4.470	4.512	MON.....	29,633	666,743	10/09/2013	01/15/2035		
969457	BV	1	Williams Cos Inc.....		2	2.B FE.....	7,227,707	130.183	7,796,660	5,989,000	7,186,607	0	(26,996)	0	5.750	4.328	JD.....	6,696	344,368	04/28/2021	06/24/2044		
96949L	AE	5	WILLIAMS COMPANIES INC.....		2	2.B FE.....	2,444,513	121.802	2,740,545	2,250,000	2,437,168	0	(3,932)	0	4.850	4.311	MS.....	36,375	109,125	01/27/2020	03/01/2048		
96950F	AF	1	Williams Partners LP.....			2.B FE.....	4,107,870	135.669	4,070,070	3,000,000	4,097,794	0	(10,076)	0	6.300	3.560	AO.....	39,900	94,500	10/05/2021	04/15/2040		
96950F	AK	0	Williams Partners LP.....		2	2.B FE.....	4,143,493	130.925	4,725,083	3,609,000	4,119,477	0	(13,573)	0	5.800	4.740	MN.....	26,747	209,322	03/03/2020	11/15/2043		
96950F	AM	6	Williams Partners LP.....		2	2.B FE.....	4,112,120	105.574	4,222,960	4,000,000	4,026,204	0	(12,784)	0	4.300	3.945	MS.....	55,900	172,000	05/07/2014	03/04/2024		
96950F	AN	4	Williams Partners LP.....		2	2.B FE.....	1,508,403	124.640	1,666,437	1,337,000	1,500,271	0	(4,372)	0	5.400	4.511	MS.....	23,464	72,198	02/03/2020	03/04/2044		
970648	AH	4	Willis Group NA.....		2	2.B FE.....	7,814,635	126.997	8,889,790	7,000,000	7,780,660	0	(16,167)	0	5.050	4.329	MS.....	104,086	353,500	01/08/2020	09/15/2048		
97068L	AA	6	WILLIS-KNIGHTON MED CTR.....		2	1.E FE.....	8,789,559	129.011	10,060,278	7,798,000	8,768,005	0	(20,646)	0	4.813	3.974	MS.....	125,106	313,350	06/24/2021	09/01/2048		
97314@	AA	3	WIND ENERGY TRANSMISSION TEXAS No. 33.....			1.F PL.....	16,888,889	110.000	18,577,778	16,888,889	16,888,889	0	0	0	3.670	3.687	MJSD.	1,722	619,822	12/18/2014	12/18/2034		
97650W	AF	5	WINTRUST FINANCIAL CORP.....			2.B FE.....	10,000,000	105.580	10,558,000	10,000,000	10,000,000	0	0	0	5.000	5.000	JD.....	25,000	500,000	06/10/2014	06/13/2024		
976656	CE	6	Wisconsin Elec Pwr Co.....		2	1.G FE.....	4,559,723	108.008	4,590,340	4,250,000	4,557,924	0	(1,798)	0	3.650	3.166	JD.....	6,894	82,125	11/16/2021	12/15/2042		
976656	CG	1	Wisconsin Elec Pwr Co.....		2	1.G FE.....	8,817,600	119.101	9,522,125	7,995,000	8,804,336	0	(6,112)	0	4.250	3.568	JD.....	28,316	254,788	11/15/2021	06/01/2044		
976656	CJ	5	Wisconsin Elec Pwr Co.....		2	1.G FE.....	303,538	118.647	296,618	250,000	302,222	0	(1,316)	0	4.300	3.047	JD.....	478	10,750	02/11/2021	12/15/2045		

E10.51

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	For eig n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
976656	CK	2	Wisconsin Elec Pwr Co.....		2	1.F FE.....	7,628,835	123.257	7,595,096	6,162,000	7,620,210	0	(8,625)	0	0	4.300	2.993	AO.....	55,937	132,483	10/12/2021	10/15/2048
976826	BE	6	Wisconsin Pwr & Lt Co.....			1.G FE.....	4,786,879	141.035	4,580,817	3,248,000	4,715,515	0	(71,364)	0	0	6.375	2.788	FA.....	78,223	207,060	01/14/2021	08/15/2037
976826	BF	3	Wisconsin Pwr & Lt Co.....			1.G FE.....	7,671,051	155.425	8,019,930	5,160,000	7,311,260	0	(87,777)	0	0	7.600	4.126	AO.....	98,040	392,160	09/19/2017	10/01/2038
976826	BK	2	Wisconsin Pwr & Lt Co.....		2	1.G FE.....	6,449,225	114.715	6,383,830	5,565,000	6,419,578	0	(23,953)	0	0	4.100	3.133	AO.....	48,168	219,145	10/07/2021	10/15/2044
976843	BJ	0	Wisconsin Pub Svc Corp.....		2	1.F FE.....	9,843,531	128.130	10,135,083	7,910,000	9,777,500	0	(38,454)	0	0	4.752	3.250	MN.....	62,647	315,889	10/26/2021	11/01/2044
97786#	AL	6	Ferguson PLC Series K No. K-22.....			2.A FE.....	5,000,000	101.370	5,068,500	5,000,000	5,000,000	0	0	0	3.830	3.830	MS.....	63,833	191,500	09/01/2015	09/01/2027	
98138K	AA	2	WORCESTER POLY INSTITUTE.....			1.F FE.....	7,551,900	126.068	9,455,100	7,500,000	7,548,770	0	(1,259)	0	0	4.338	4.301	MS.....	108,450	325,350	11/03/2016	09/01/2056
981811	AE	2	WORTHINGTON INDUSTRIES.....			2.B FE.....	9,884,219	109.694	10,431,899	9,510,000	9,667,599	0	(32,983)	0	0	4.550	4.124	AO.....	91,349	432,705	07/01/2014	04/15/2026
983793	AH	3	XPO LOGISTICS INC.....		2	4.A FE.....	3,497,500	104.751	3,666,265	3,500,000	3,498,258	0	456	0	0	6.250	6.267	MN.....	36,458	218,750	04/23/2020	05/01/2025
98419M	AK	6	XYLEM INC.....		2	2.B FE.....	11,758,224	119.487	12,516,283	10,475,000	11,727,686	0	(31,445)	0	0	4.375	3.612	MN.....	76,380	458,281	02/18/2021	11/01/2046
98478*	AW	7	Yankee Gas Svcs Co.....			1.F FE.....	8,000,000	95.285	7,622,800	8,000,000	8,000,000	0	0	0	3.300	3.300	AO.....	66,000	264,000	09/26/2019	10/01/2049	
98478*	AZ	0	Yankee Gas Svcs Co Series T.....			2.A FE.....	2,000,000	94.571	1,891,415	2,000,000	2,000,000	0	0	0	2.880	2.880	FA.....	21,760	0	07/20/2021	08/15/2051	
98752Y	AN	9	YMCA OF GREATER NY.....		2	2.B FE.....	2,711,377	111.124	2,711,426	2,440,000	2,705,250	0	(6,126)	0	0	5.021	4.028	FA.....	51,047	61,256	07/14/2021	08/01/2038
98752Y	AP	4	YMCA OF GREATER NY.....		2	2.B FE.....	8,857,058	117.004	10,354,854	8,850,000	8,856,317	0	(333)	0	0	5.151	5.146	FA.....	189,943	455,864	10/16/2018	08/01/2048
988498	AK	7	Yum Brands Inc.....		2	3.C FE.....	4,353,750	110.729	4,429,160	4,000,000	4,351,333	0	(2,417)	0	0	5.350	4.692	MN.....	35,667	107,000	10/08/2021	11/01/2043
988498	AP	6	Yum Brands Inc.....		2	3.C FE.....	14,553,268	106.443	15,327,792	14,400,000	14,541,994	0	(11,274)	0	0	4.625	4.472	AO.....	166,500	333,000	04/05/2021	01/31/2032
98956P	AB	8	Zimmer Holdings Inc.....			2.B FE.....	18,170,390	134.066	22,456,055	16,750,000	18,100,520	0	(49,086)	0	0	5.750	5.041	MN.....	82,936	963,125	10/02/2020	11/30/2039
98956P	AH	5	Zimmer Holdings Inc.....		2	2.B FE.....	7,727,725	119.112	9,106,112	7,645,000	7,745,655	0	(3,945)	0	0	4.450	4.341	FA.....	128,521	340,203	08/20/2020	08/15/2045
98956P	AT	9	Zimmer Holdings Inc.....		2	2.B FE.....	1,296,854	107.812	1,401,556	1,300,000	1,297,337	0	274	0	0	3.550	3.579	MS.....	12,948	46,150	03/13/2020	03/20/2030
G6515#	AC	8	JOHN WOOD GRP Series C No. RC-12.....			2.C.....	13,000,000	106.137	13,797,810	13,000,000	13,000,000	0	0	0	3.920	3.920	FA.....	195,347	509,600	08/13/2014	08/13/2026	
Q9609*	AC	2	WestConnex USPP.....			2.A FE.....	5,000,000	97.445	4,872,251	5,000,000	5,000,000	0	0	0	3.280	3.280	JD.....	7,289	82,000	05/27/2021	06/15/2036	
008474	E*	5	AGNICO EAGLE MINES.....		A	2.B FE.....	1,000,000	108.912	1,089,120	1,000,000	1,000,000	0	0	0	4.380	4.380	AO.....	10,463	43,800	04/05/2018	04/05/2028	
008474	E@	3	AGNICO EAGLE MINES.....		A	2.B FE.....	3,000,000	108.883	3,266,488	3,000,000	3,000,000	0	0	0	4.480	4.480	AO.....	32,107	134,400	04/05/2018	04/05/2028	
00908P	AA	5	AIR CANADA 2017-1AA PTT.....		A	1.G FE.....	7,996,956	101.912	8,625,832	8,464,000	8,096,923	0	31,540	0	0	3.300	4.143	JJ.....	128,794	279,312	10/18/2018	01/15/2030
012873	AK	1	Alberta Energy Co Ltd.....		A	3.A FE.....	1,249,900	130.505	1,305,050	1,000,000	1,208,318	0	(16,334)	0	0	7.375	4.704	MN.....	12,292	73,750	05/08/2019	11/01/2031
01626P	AG	1	ALIMENTATION COUCHE-TARD.....		2	2.B FE.....	28,798,281	118.786	31,810,891	26,780,000	28,716,275	0	(43,899)	0	0	4.500	4.030	JJ.....	518,863	1,142,550	05/04/2021	07/26/2047
01626P	AN	6	ALIMENTATION COUCHE-TARD.....		2	2.B FE.....	8,866,185	108.473	8,738,585	8,056,000	8,844,688	0	(17,110)	0	0	3.800	3.258	JJ.....	132,655	270,408	03/03/2021	01/25/2050
06368B	GS	1	BANK OF MONTREAL.....		2	2.A FE.....	2,799,480	107.341	3,220,230	3,000,000	2,835,080	0	11,470	0	0	3.803	4.442	JD.....	5,071	114,090	10/02/2018	12/15/2032
064159	8N	9	Bank Nova Scotia.....		2	2.C FE.....	15,000,000	96.660	14,499,000	15,000,000	15,000,000	0	0	0	3.625	3.625	JAJO.....	126,875	0	09/29/2021	10/27/2081	
067901	AH	1	BARRICK GOLD CORP.....		A	2.B FE.....	2,430,480	129.979	2,599,580	2,000,000	2,403,850	0	(13,040)	0	0	5.250	3.810	AO.....	26,250	105,000	11/26/2019	04/01/2042
071734	AN	7	BAUSCH HEALTH COS INC.....		2	3.B FE.....	500,000	102.181	510,905	500,000	500,000	0	0	0	4.875	4.875	JD.....	2,031	11,714	05/24/2021	06/01/2028	
0778FP	AA	7	BELL CANADA.....		2	2.A FE.....	10,000,000	124.029	12,402,900	10,000,000	10,000,000	0	0	0	4.464	4.464	AO.....	111,600	446,400	03/26/2018	04/01/2048	
0778FP	AF	6	BELL CANADA.....		2	2.A FE.....	10,879,760	110.055	11,270,733	10,241,000	10,875,278	0	(4,882)	0	0	3.650	3.310	MS.....	107,986	186,898	09/09/2021	03/17/2051
0778FP	AH	2	BELL CANADA.....		2	2.A FE.....	1,999,220	102.250	2,045,000	2,000,000	1,999,229	0	9	0	3.200	3.202	FA.....	24,711	0	08/09/2021	02/15/2052	
10549P	AG	6	BROOKFIELD ASSET MGMNT.....		A	2.A FE.....	1,320,000	139.558	2,791,160	2,000,000	1,478,055	0	22,082	0	0	7.375	11.605	MS.....	49,167	147,500	04/14/2009	03/01/2033
112585	AH	7	BROOKFIELD ASSET MGMNT.....		2	1.G FE.....	15,356,520	106.961	16,429,210	15,360,000	15,358,803	0	364	0	0	4.000	4.003	JJ.....	283,307	614,400	01/22/2015	01/15/2025
11271L	AB	8	BROOKFIELD FINANCE INC.....		2	1.G FE.....	19,796,663	123.114	23,198,371	18,843,000	19,761,732	0	(19,614)	0	0	4.700	4.373	MS.....	248,466	885,621	03/11/2021	09/20/2047
11271L	AE	2	BROOKFIELD FINANCE INC.....		2	1.G FE.....	249,758	112.871	282,178	250,000	249,794	0	20	0	0	4.350	4.362	AO.....	2,296	10,875	04/07/2020	04/15/2030
136375	BE	1	Canadian National Railway Co.....		A	1.F FE.....	4,220,729	144.742	4,385,683	3,030,000	4,030,784	0	(50,983)	0	0	6.712	3.745	JJ.....	93,778	203,374	01/24/2018	07/15/2036
136375	BQ	4	Canadian National Railway Co.....		A	1.F FE.....	699,704	142.707	649,317	455,000	685,946	0	(11,741)	0	0	6.375	2.485	MN.....	3,706	29,006	10/27/2020	11/15/2037

E10.52

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	For ei g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
136375	BW	1		A	2	1.F FE	153,288	105.278	143,178	136,000	152,574	0	(602)	0	0	3.500	2.717	MN	608	4,760	10/21/2020	11/15/2042
136375	BZ	4		A	2	1.F FE	3,764,180	119.580	4,053,762	3,390,000	3,732,007	0	(10,453)	0	0	4.500	3.800	MN	22,883	152,550	10/19/2020	11/07/2043
136375	CV	2		A	2	1.F FE	4,999,300	126.849	6,342,450	5,000,000	4,999,982	0	0	0	0	4.450	4.450	JJ	99,507	222,500	10/31/2018	01/20/2049
136385	AV	3		A	2	2.C FE	4,993,550	106.297	5,314,850	5,000,000	4,997,698	0	689	0	0	3.900	3.916	FA	81,250	195,000	11/12/2014	02/01/2025
136385	AY	7		A	2	2.C FE	3,468,930	123.016	3,690,480	3,000,000	3,447,400	0	(10,328)	0	0	4.950	3.999	JD	12,375	148,500	11/07/2019	06/01/2047
13645R	AF	1		A		2.B FE	4,915,450	137.340	6,867,000	5,000,000	4,939,110	0	2,345	0	0	5.950	6.073	MN	38,014	297,500	05/03/2007	05/15/2037
13645R	AK	0		A		2.B FE	3,983,000	103.361	4,134,440	4,000,000	3,997,920	0	1,650	0	0	4.450	4.495	MS	52,411	178,000	09/20/2010	03/15/2023
13645R	AQ	7		A		2.B FE	353,748	136.868	342,170	250,000	350,599	0	(3,148)	0	0	5.750	3.051	JJ	6,628	7,188	02/11/2021	01/15/2042
13645R	AX	2		A	2	2.B FE	12,880,568	149.572	12,559,561	8,397,000	12,877,834	0	(2,733)	0	0	6.125	3.957	MS	151,438	330,566	06/09/2021	09/15/2115
19238V	C*	4		A		2.C	15,000,000	107.675	16,151,250	15,000,000	15,000,000	0	0	0	0	4.290	4.290	MS	214,500	643,500	08/27/2014	09/01/2026
22576C	E#	4		A		3.B	7,000,000	99.283	6,949,782	7,000,000	7,000,000	0	0	0	0	3.780	3.780	JD	13,965	264,600	06/12/2013	06/12/2023
257559	AJ	3				3.B FE	3,427,902	102.116	3,369,828	3,300,000	3,415,449	0	(2,787)	0	0	6.250	5.953	MS	68,750	206,250	10/31/2016	09/01/2042
257559	AK	0			2	3.B FE	9,496,467	101.148	8,734,130	8,635,000	9,417,760	0	(17,544)	0	0	6.750	5.994	FA	220,193	582,863	07/27/2017	02/15/2044
292505	AE	4				3.A FE	3,448,705	131.130	3,894,561	2,970,000	3,415,063	0	(18,091)	0	0	6.625	5.211	FA	74,333	196,763	02/03/2020	08/15/2037
292505	AG	9				3.A FE	6,058,980	129.963	7,147,965	5,500,000	6,022,728	0	(19,922)	0	0	6.500	5.592	FA	148,958	357,500	03/02/2020	02/01/2038
29250N	BA	2		A	2	2.A FE	4,926,733	112.579	5,801,196	5,153,000	4,933,708	0	3,903	0	0	4.000	4.260	MN	26,338	206,120	04/06/2020	11/15/2049
318069	B@	9		A		2.A FE	6,000,000	107.595	6,455,689	6,000,000	6,000,000	0	0	0	0	4.530	4.530	AO	66,440	271,800	04/03/2012	04/03/2027
448055	AK	9		A	2	2.C FE	2,993,730	104.713	3,141,390	3,000,000	2,998,378	0	665	0	0	4.000	4.025	AO	25,333	120,000	03/12/2014	04/15/2024
56501R	AC	0		A		1.G FE	6,974,980	109.566	7,669,620	7,000,000	6,988,292	0	2,519	0	0	4.150	4.194	MS	94,413	290,500	03/02/2016	03/04/2026
56501R	AD	8		A		1.G FE	31,980,930	140.655	40,789,950	29,000,000	31,707,901	0	(62,003)	0	0	5.375	4.714	MS	506,594	1,558,750	03/22/2017	03/04/2046
56540#	AB	1		A		3.A PL	2,000,000	97.109	1,942,180	2,000,000	2,000,000	0	0	0	0	4.980	4.982	JJ	48,693	99,600	09/28/2018	09/30/2028
59151K	AK	4		A	2	3.B FE	4,974,850	104.750	5,237,500	5,000,000	4,991,587	0	2,654	0	0	4.250	4.312	JD	17,708	212,500	11/13/2014	12/01/2024
62927@	AG	3				2.B PL	3,000,000	105.524	3,165,711	3,000,000	3,000,000	0	0	0	0	3.290	3.304	MJSD	4,935	98,700	08/13/2020	08/13/2030
62927@	AH	1				2.B PL	1,000,000	105.783	1,057,829	1,000,000	1,000,000	0	0	0	0	3.390	3.405	MJSD	1,695	33,900	08/13/2020	08/13/2032
62927@	AL	2				2.B PL	1,761,905	101.211	1,783,237	1,761,905	1,761,905	0	0	0	0	2.940	2.951	MJSD	1,727	7,626	10/19/2021	10/19/2033
62928@	AE	7		A		2.B PL	238,095	101.210	240,976	238,095	238,095	0	0	0	0	2.940	2.951	MJSD	233	1,031	10/19/2021	10/19/2033
65334H	AG	7		A		1.E FE	3,628,991	131.564	4,624,475	3,515,000	3,602,103	0	(3,375)	0	0	6.400	6.147	MN	28,745	224,960	01/04/2012	05/15/2037
66977W	AP	4		A	2	3.C FE	10,457,275	104.912	10,879,374	10,370,000	10,396,847	0	(8,307)	0	0	5.000	4.905	MN	86,417	518,500	01/06/2017	05/01/2025
67077M	AD	0		A	2	2.B FE	5,005,555	104.197	5,209,850	5,000,000	5,002,698	0	(805)	0	0	3.000	2.982	AO	37,500	150,000	04/10/2018	04/01/2025
67077M	AF	5		A		2.B FE	2,591,739	134.959	4,048,770	3,000,000	2,636,958	0	13,231	0	0	5.875	7.213	JD	14,688	176,250	04/10/2018	12/01/2036
67077M	AJ	7		A	2	2.B FE	4,904,348	101.247	5,062,350	5,000,000	4,982,973	0	22,118	0	0	3.150	3.617	AO	39,375	157,500	04/10/2018	10/01/2022
67077M	AQ	1		A	2	2.B FE	6,319,885	142.312	7,236,565	5,085,000	6,244,299	0	(38,431)	0	0	6.125	4.315	JJ	143,616	278,228	02/25/2021	01/15/2041
67077M	AS	7		A	2	2.B FE	3,341,023	133.517	3,904,037	2,924,000	3,323,666	0	(9,686)	0	0	5.250	4.277	JJ	70,785	129,255	02/26/2021	01/15/2045
67077M	AU	2		A	2	2.B FE	5,821,194	134.241	6,946,972	5,175,000	5,815,190	0	(7,354)	0	0	5.000	4.181	AO	64,688	204,375	06/24/2021	04/01/2049
683715	AC	0		A		3.B FE	1,000,000	102.079	1,020,790	1,000,000	1,000,000	0	0	0	0	3.875	3.875	FA	14,639	38,750	02/03/2020	02/15/2028
683720	AA	4		A	2	3.B FE	1,000,000	103.154	1,031,540	1,000,000	1,000,000	0	0	0	0	4.125	4.125	FA	15,583	41,250	02/03/2020	02/15/2030
775109	AX	9		A	2	2.A FE	9,622,034	115.015	11,641,818	10,122,000	9,689,347	0	11,526	0	0	4.500	4.824	MS	134,117	455,490	06/02/2015	03/15/2043
775109	BB	6		A	2	2.A FE	13,291,327	123.653	14,459,982	11,694,000	13,190,972	0	(36,705)	0	0	5.000	4.093	MS	172,162	509,850	05/05/2021	03/15/2044
775109	BG	5		A	2	2.A FE	2,360,740	114.718	2,294,360	2,000,000	2,357,103	0	(3,637)	0	0	4.300	3.266	FA	32,489	43,000	08/02/2021	02/15/2048
775109	BN	0		A	2	2.A FE	8,696,043	116.177	9,622,941	8,283,000	8,691,816	0	(4,703)	0	0	4.350	4.039	MN	60,052	325,880	08/24/2021	05/01/2049

E10.53

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	For ei g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
775109	BP	5	Rogers Communications.....	A	2	2.A FE.....	2,967,780	105.246	3,157,380	3,000,000	2,969,087	0	620	0	0	3.700	3.760	MN	14,183	111,000	10/28/2019	11/15/2049
878742	AE	5	Teck Cominco Limited.....	A		2.C FE.....	4,890,000	129.804	6,490,200	5,000,000	4,921,551	0	3,397	0	0	6.125	6.295	AO	76,563	306,250	01/09/2019	10/01/2035
878742	AS	4	Teck Cominco Limited.....	A	2	2.C FE.....	1,490,688	128.292	1,956,453	1,525,000	1,493,285	0	888	0	0	6.000	6.190	FA	34,567	91,500	01/09/2019	08/15/2040
878742	AW	5	Teck Cominco Limited.....	A	2	2.C FE.....	4,072,500	132.893	6,644,650	5,000,000	4,125,378	0	11,363	0	0	6.250	7.875	JJ	144,097	312,500	01/10/2019	07/15/2041
878744	AB	7	TECK RESOURCES LIMITED.....	A	2	2.C FE.....	4,238,829	117.925	4,363,225	3,700,000	4,221,481	0	(16,754)	0	0	5.200	4.145	MS	64,133	192,400	12/17/2020	03/01/2042
87971M	BH	5	Telus Corp (Canada).....	A	2	2.A FE.....	18,552,756	127.579	19,460,901	15,254,000	18,468,351	0	(63,183)	0	0	4.600	3.379	MN	87,711	655,684	10/12/2021	11/16/2048
87971M	BK	8	Telus Corp (Canada).....	A	2	2.A FE.....	11,455,930	121.699	12,093,230	9,937,000	11,441,752	0	(15,013)	0	0	4.300	3.416	JD	18,991	307,966	08/24/2021	06/15/2049
884903	BH	7	Thomson Corporation.....	A		2.B FE.....	1,416,216	140.102	1,891,377	1,350,000	1,420,527	0	(2,106)	0	0	5.850	5.351	AO	16,673	78,975	03/30/2021	04/15/2040
884903	BP	9	Thomson Corporation.....	A	2	2.B FE.....	24,018,274	138.310	27,563,800	19,929,000	23,839,621	0	(73,445)	0	0	5.650	4.225	MN	118,854	1,041,239	11/17/2021	11/23/2043
89346D	AE	7	Transalta Corp.....	A		3.A FE.....	253,125	116.102	290,255	250,000	252,940	0	(84)	0	0	6.500	6.390	MS	4,785	16,250	05/02/2019	03/15/2040
893526	BZ	9	Transcanada Pipelines Ltd.....	A		2.A FE.....	11,990,241	155.889	15,136,822	9,710,000	11,921,295	0	(76,291)	0	0	7.625	5.423	JJ	341,401	560,819	03/11/2021	01/15/2039
893526	DJ	9	Transcanada Pipelines Ltd.....	A		2.A FE.....	587,555	139.017	604,724	435,000	582,668	0	(4,887)	0	0	6.100	3.569	JD	2,211	26,535	02/11/2021	06/01/2040
89352H	AY	5	TRANS-CANADA PIPELINES.....	A	2	2.A FE.....	2,731,595	127.397	2,964,528	2,327,000	2,724,381	0	(7,215)	0	0	4.875	3.829	MN	14,495	113,441	03/03/2021	05/15/2048
92660F	AG	9	VIDEOTRON LTD.....	A	2	3.A FE.....	5,193,775	107.103	5,530,799	5,164,000	5,172,734	0	(3,456)	0	0	5.375	5.296	JD	12,336	277,565	09/16/2014	06/15/2024
952845	AE	5	West Fraser Timber Co.....	A	2	2.C FE.....	12,000,000	106.990	12,838,800	12,000,000	12,000,000	0	0	0	4.350	4.350	AO	110,200	522,000	10/07/2014	10/15/2024	
98417E	AN	0	Xstrata Finance Canada.....	A		2.A FE.....	8,766,920	132.117	9,908,775	7,500,000	8,679,257	0	(35,075)	0	0	6.000	4.766	MN	57,500	450,000	06/19/2020	11/15/2041
98417E	AR	1	Xstrata Finance Canada.....	A		2.A FE.....	12,174,760	127.420	14,344,944	11,258,000	12,107,876	0	(23,098)	0	0	5.550	4.963	AO	114,550	624,819	07/01/2020	10/25/2042
C4931*	AU	7	KEYERA PARTNERSP No. P-14.....	A		2.C.....	8,000,000	109.352	8,748,160	8,000,000	8,000,000	0	0	0	4.750	4.750	MN	43,278	380,000	11/20/2013	11/20/2025	
C5864@	AG	4	MULLEN GRP LTD Series G No. G-21.....	A		3.C.....	8,000,000	102.591	8,207,280	8,000,000	8,000,000	0	0	0	3.840	3.840	AO	58,880	307,200	10/22/2014	10/22/2024	
C5864@	AH	2	MULLEN GRP LTD Series H No. H-17.....	A		3.C.....	4,000,000	100.639	4,025,560	4,000,000	4,000,000	0	0	0	3.940	3.940	AO	30,207	157,600	10/22/2014	10/22/2026	
000000	00	0	FRANSHION BRILLIANT LTD.....	D		2.C FE.....	994,000	94.720	947,200	1,000,000	995,192	0	527	0	0	4.250	4.325	JJ	18,653	42,500	10/11/2019	07/23/2029
000000	00	0	PERSHING SQUARE HOLDINGS.....	D	2	2.B FE.....	9,967,000	100.305	10,030,500	10,000,000	9,967,711	0	711	0	0	3.250	3.289	AO	81,250	0	09/28/2021	10/01/2031
000000	00	0	LONGFOR HOLDINGS LTD.....	D		2.B FE.....	534,900	102.076	510,380	500,000	531,704	0	(2,653)	0	0	3.850	3.109	JJ	8,983	19,250	10/09/2020	01/13/2032
000000	00	0	ZURICH FINANCE IRELAND.....	D	2	1.F FE.....	7,021,250	97.409	6,818,630	7,000,000	7,020,676	0	(574)	0	0	3.000	2.921	APR	147,000	0	10/08/2021	04/19/2051
00084D	AV	2	ABN AMRO BANK NV.....	D	2	2.B FE.....	5,000,000	100.024	5,001,200	5,000,000	5,000,000	0	0	0	3.324	3.324	MS	8,310	0	12/06/2021	03/13/2037	
00131L	2B	0	AIA GROUP LTD.....	D		1.E FE.....	6,209,200	130.868	6,543,400	5,000,000	6,140,783	0	(33,971)	0	0	4.875	3.402	MS	74,479	243,750	12/10/2019	03/11/2044
00131L	AE	5	AIA GROUP LTD.....	D	2	1.E FE.....	22,262,368	125.705	24,311,347	19,340,000	22,201,020	0	(54,973)	0	0	4.500	3.531	MS	253,838	745,988	08/24/2021	03/16/2046
00131L	AK	1	AIA GROUP LTD.....	D	2	1.F FE.....	17,224,332	102.914	17,515,963	17,020,000	17,214,708	0	(7,819)	0	0	3.200	3.116	MS	158,853	528,320	04/29/2021	09/16/2040
00182E	BJ	7	ANZ NATIONAL INTL NZ.....	D		1.E FE.....	6,731,322	108.673	7,389,764	6,800,000	6,750,630	0	7,181	0	0	3.450	3.584	JJ	104,267	234,600	04/05/2019	01/21/2028
00185A	AB	0	AON PLC.....	D		2.A FE.....	284,645	114.615	277,368	242,000	284,106	0	(540)	0	0	4.250	3.113	JD	543	5,143	08/11/2021	12/12/2042
00185A	AC	8	AON PLC.....	D	2	2.A FE.....	5,212,257	118.048	5,115,020	4,333,000	5,199,859	0	(12,398)	0	0	4.450	3.146	MN	19,817	96,409	08/11/2021	05/24/2043
00185A	AF	1	AON PLC.....	D	2	2.A FE.....	9,923,900	105.154	10,515,400	10,000,000	9,978,604	0	8,210	0	0	3.500	3.592	JD	16,528	350,000	08/12/2014	06/14/2024
00203Q	AD	9	AP MOELLER-MAERSK A/S.....	D	2	2.B FE.....	9,888,300	107.142	10,714,200	10,000,000	9,952,897	0	11,465	0	0	3.875	4.012	MS	100,104	387,500	10/08/2015	09/28/2025
00203Q	AE	7	AP MOELLER-MAERSK A/S.....	D	2	2.B FE.....	2,782,864	113.908	3,189,424	2,800,000	2,786,501	0	1,486	0	0	4.500	4.577	JD	3,850	126,000	06/17/2019	06/20/2029
00386S	AB	8	TAQA ABU DHABI NATL ENER.....	D		1.D FE.....	2,637,338	142.325	2,803,803	1,970,000	2,567,371	0	(29,542)	0	0	6.500	3.804	AO	22,764	128,050	07/23/2019	10/27/2036
00774M	AN	5	AERCAP IRELAND CAP/GLOBA.....	D	2	2.C FE.....	4,246,088	114.353	4,802,826	4,200,000	4,233,654	0	(8,344)	0	0	6.500	6.240	JJ	125,883	301,058	06/04/2020	07/15/2025
009279	AC	4	AIRBUS SE.....	D	2	1.F FE.....	15,484,696	114.968	16,411,682	14,275,000	15,457,161	0	(21,661)	0	0	3.950	3.439	AO	126,869	489,306	10/04/2021	04/10/2047
01273P	AB	8	ALBERMALE WOD PTY LTD.....	D	2	2.B FE.....	4,961,257	103.834	5,124,208	4,935,000	4,957,917	0	(2,606)	0	0	3.450	3.380	MN	21,755	170,258	09/01/2020	11/15/2029
015398	AB	6	ALFA S.A.....	D	2	2.C FE.....	15,280,000	105.979	15,896,850	15,000,000	15,069,290	0	(31,989)	0	0	5.250	5.006	MS	210,000	787,500	04/16/2014	03/25/2024

E10.54

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	For ei g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B/A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
01609W	AW	2	ALIBABA GROUP HOLDING.....	D	2	1.E FE.....	5,030,700	113.885	5,694,250	5,000,000	5,029,600	0	(346)	0	0	4.400	4.367	JD	15,278	220,000	01/10/2018	12/06/2057
02364W	AP	0	America Movil SA de CV.....	D		2.A FE.....	5,817,393	136.291	6,930,397	5,085,000	5,707,773	0	(25,232)	0	0	6.125	4.998	MN	39,797	311,456	03/20/2017	11/15/2037
02364W	AW	5	America Movil SA de CV.....	D		2.A FE.....	20,137,884	140.561	23,473,687	16,700,000	19,818,844	0	(109,974)	0	0	6.125	4.574	MS	258,560	1,022,875	01/20/2021	03/30/2040
02364W	BG	9	America Movil SA de CV.....	D	2	1.G FE.....	5,286,621	121.044	5,277,518	4,360,000	5,249,595	0	(20,728)	0	0	4.375	3.229	AO	36,560	190,750	07/31/2020	04/22/2049
034863	AY	6	ANGLO AMERICAN CAPITAL.....	D	2	2.B FE.....	6,406,595	106.428	6,917,820	6,500,000	6,408,769	0	1,666	0	0	3.950	4.033	MS	79,165	256,750	09/08/2020	09/10/2050
03512T	AE	1	ANGLOGOLD HOLDINGS PLC.....	D	2	2.C FE.....	1,062,200	100.848	1,008,480	1,000,000	1,055,935	0	(5,684)	0	0	3.750	3.000	AO	9,375	37,500	11/20/2020	10/01/2030
03835V	AF	3	APTIV PLC.....	D	2	2.B FE.....	14,925,495	116.175	18,599,618	16,010,000	15,004,964	0	20,720	0	0	4.400	4.838	AO	176,110	704,440	12/07/2017	10/01/2046
03835V	AH	9	APTIV PLC.....	D	2	2.B FE.....	12,644,123	132.779	14,702,619	11,073,000	12,598,883	0	(27,268)	0	0	5.400	4.500	MS	176,061	535,977	04/05/2021	03/15/2049
03938L	AZ	7	Arcelormittal.....	D		2.C FE.....	3,100,000	113.333	4,533,320	4,000,000	3,574,359	0	100,404	0	0	6.125	9.873	JD	20,417	245,000	02/05/2016	06/01/2025
03939A	AA	5	ARCH CAPITAL GROUP LTD.....	D	2	2.A FE.....	85,832	107.278	91,186	85,000	85,822	0	(10)	0	0	3.635	3.580	JD	9	3,090	03/11/2021	06/30/2050
04365X	AA	6	ASCOT GROUP LTD.....	D	2	2.C FE.....	4,000,000	102.934	4,117,360	4,000,000	4,000,000	0	0	0	0	4.250	4.250	JD	7,556	170,000	12/09/2020	12/15/2030
04530D	AD	4	ASPEN INSURANCE HLDG LTD.....	D		2.B FE.....	1,997,780	106.142	2,122,840	2,000,000	1,999,505	0	248	0	0	4.650	4.664	MN	11,883	93,000	11/05/2013	11/15/2023
046353	AG	3	ASTRAZENECA PLC.....	D		2.A FE.....	5,976,120	119.714	7,182,840	6,000,000	5,979,233	0	608	0	0	4.000	4.024	MS	68,667	240,000	11/14/2016	09/18/2042
046353	AM	0	ASTRAZENECA PLC.....	D		2.A FE.....	8,048,910	128.373	10,269,840	8,000,000	8,043,919	0	(1,034)	0	0	4.375	4.338	MN	43,750	350,000	03/14/2017	11/16/2045
04965D	A*	7	ATRESMEDIA CORPORACION.....	D		2.C.....	3,000,000	104.549	3,136,470	3,000,000	3,000,000	0	0	0	0	4.480	4.480	JJ	63,467	134,400	07/11/2018	07/11/2023
04965D	A@	5	ATRESMEDIA CORPORACION.....	D		2.C.....	1,000,000	109.047	1,090,470	1,000,000	1,000,000	0	0	0	0	4.750	4.750	JJ	22,431	47,500	07/11/2018	07/11/2025
052528	AM	8	ANZ Banking Group.....	D	2	2.A FE.....	1,916,320	95.867	1,917,340	2,000,000	1,917,229	0	909	0	0	2.570	2.935	MN	5,140	25,700	10/22/2021	11/25/2035
05254H	AA	2	AUST & NZ BANKING GRP/UK.....	D	2	2.B FE.....	2,000,000	113.708	2,274,160	2,000,000	2,000,000	0	0	0	0	6.750	6.750	JD	6,000	135,000	06/07/2016	01/01/9999
05279#	AG	4	AUTOLIV ASP INC Series C.....	D		2.B FE.....	12,000,000	105.600	12,672,000	12,000,000	12,000,000	0	0	0	0	4.590	4.590	AO	104,040	550,800	04/23/2014	04/23/2024
05464H	AB	6	AXIS SPECIALTY FINAN PLC.....	D		2.A FE.....	1,772,200	121.820	1,827,300	1,500,000	1,768,555	0	(3,645)	0	0	5.150	3.962	AO	19,313	51,500	07/16/2021	04/01/2045
05523R	AE	7	BAE SYSTEMS PLC.....	D	2	2.B FE.....	6,897,590	97.623	6,833,610	7,000,000	6,900,355	0	2,138	0	0	3.000	3.075	MS	61,833	210,000	09/08/2020	09/15/2050
055451	AU	2	BHP Billiton Finance.....	D		1.F FE.....	12,845,530	105.168	13,671,840	13,000,000	12,960,393	0	2,151	0	0	3.850	4.033	MS	126,515	500,500	02/22/2016	09/30/2023
055451	AV	0	BHP Billiton Finance.....	D		1.F FE.....	9,835,807	132.530	10,371,798	7,826,000	9,743,414	0	(62,711)	0	0	5.000	3.358	MS	98,912	391,300	10/28/2020	09/30/2043
05578A	AN	8	BPCE SA.....	D		1.E FE.....	4,964,850	102.214	5,110,700	5,000,000	4,971,946	0	3,203	0	0	2.700	2.781	AO	33,750	135,000	09/24/2019	10/01/2029
05581K	AC	5	BNP PARIBAS.....	D		2.A FE.....	3,510,675	110.923	3,882,305	3,500,000	3,506,232	0	(1,040)	0	0	4.625	4.586	MS	48,563	161,875	03/31/2017	03/13/2027
05964H	AA	3	Banco Santander.....	D		1.G FE.....	15,000,000	100.358	15,053,700	15,000,000	15,000,000	0	0	0	0	1.682	2.715	JAJO	57,460	265,208	04/04/2017	04/11/2022
05971K	AF	6	BANCO SANTANDER SA.....	D		1.G FE.....	5,000,000	105.684	5,284,200	5,000,000	5,000,000	0	0	0	0	3.490	3.490	MN	15,996	174,500	05/20/2020	05/28/2030
067316	AH	2	BACARDI CORP.....	D	2	2.C FE.....	9,724,534	130.812	9,555,817	7,305,000	9,709,326	0	(15,209)	0	0	5.300	3.381	MN	49,471	193,583	09/28/2021	05/15/2048
06738E	AJ	4	BARCLAYS PLC.....	D		2.B FE.....	13,606,357	132.694	15,458,851	11,650,000	13,510,269	0	(45,752)	0	0	5.250	4.178	FA	227,660	611,625	01/07/2020	08/17/2045
06738E	BP	9	BARCLAYS PLC.....	D	2	2.B FE.....	3,000,000	102.533	3,075,990	3,000,000	3,000,000	0	0	0	0	3.564	3.564	MS	29,106	106,920	09/16/2020	09/23/2035
06849U	AD	7	BARRICK PD AU FIN PTY LT.....	D		2.A FE.....	9,217,409	136.441	10,242,626	7,507,000	9,074,283	0	(59,565)	0	0	5.950	4.246	AO	94,296	446,667	10/27/2020	10/15/2039
08860H	AC	8	BHARTI AIRTEL LTD.....	D	2	2.C FE.....	3,996,320	101.215	4,048,600	4,000,000	3,996,453	0	133	0	0	3.250	3.261	JD	10,111	97,500	02/24/2021	06/03/2031
09659W	2F	0	BNP PARIBAS.....	D		1.G FE.....	2,941,050	112.166	3,364,980	3,000,000	2,957,682	0	5,347	0	0	4.400	4.650	FA	50,233	132,000	10/02/2018	08/14/2028
09659W	2K	9	BNP PARIBAS.....	D	2	1.G FE.....	1,000,000	102.974	1,029,740	1,000,000	1,000,000	0	0	0	0	3.052	3.052	JJ	14,243	30,520	01/06/2020	01/13/2031
111013	AL	2	British Sky Broadcasting.....	D		1.G FE.....	11,575,025	106.540	12,252,100	11,500,000	11,523,387	0	(8,099)	0	0	3.750	3.670	MS	125,781	431,250	12/18/2014	09/16/2024
111021	AL	5	British Telecom PLC.....	D	2	2.B FE.....	8,510,290	113.347	9,067,760	8,000,000	8,390,334	0	(50,861)	0	0	5.125	4.264	JD	30,750	410,000	09/19/2019	12/04/2028
111021	AN	1	British Telecom PLC.....	D	2	2.B FE.....	16,121,030	108.173	17,037,248	15,750,000	16,112,720	0	(5,323)	0	0	4.250	4.107	MN	98,547	632,188	06/24/2021	11/08/2049
11778B	AB	8	BSKYB Finance UK Ltd.....	D		1.G FE.....	5,955,352	142.368	7,403,136	5,200,000	5,818,952	0	(29,918)	0	0	6.500	5.274	AO	71,356	338,000	12/02/2016	10/15/2035
12563D	AB	1	CK HUTCHISON INTL 19 II.....	D	2	1.F FE.....	7,913,622	108.999	7,847,928	7,200,000	7,893,831	0	(16,618)	0	0	3.375	2.862	MS	77,625	243,000	10/21/2020	09/06/2049
12594K	AB	8	CNH INDUSTRIAL NV.....	D	2	2.C FE.....	4,693,600	108.947	5,447,350	5,000,000	4,787,658	0	30,767	0	0	3.850	4.686	MN	24,597	192,500	10/04/2018	11/15/2027

E10.55

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2			Codes			7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates		
				3	4	5		6	8			9	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description			Code	For ei g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
12674T	AA	4	C&W SENIOR FINANCING DAC.....	D		2	4.A FE.....	994,261	104.104	1,045,204	1,004,000	995,968	0	1,128	0	0	6.875	7.050	JJ	31,828	69,025	06/29/2020	09/15/2027
15118J	AA	3	CELLNEX FINANCE.....	D		2	3.A FE.....	13,603,710	95.783	13,026,488	13,600,000	13,603,993	0	283	0	0	3.875	3.872	JJ	254,717	0	09/09/2021	07/07/2041
151191	AZ	6	CELULOSA ARAUCO CONSTITU.....	D		2	2.C FE.....	6,920,410	106.375	7,446,250	7,000,000	6,975,897	0	8,589	0	0	4.500	4.643	FA	131,250	315,000	07/15/2014	08/01/2024
15639K	AA	0	CENTRICA PLC.....	D		2	2.B FE.....	4,990,400	103.839	5,191,950	5,000,000	4,997,944	0	1,088	0	0	4.000	4.024	AO	41,667	200,000	03/18/2014	10/16/2023
191241	AF	5	COCA-COLA FEMSA SAB CV.....	D			1.F FE.....	17,437,170	130.504	18,140,056	13,900,000	17,241,879	0	(98,940)	0	0	5.250	3.629	MN	70,948	729,750	01/19/2021	11/26/2043
191241	AH	1	COCA-COLA FEMSA SAB CV.....	D		2	1.F FE.....	2,969,160	102.430	3,072,900	3,000,000	2,974,486	0	2,778	0	0	2.750	2.869	JJ	36,437	82,500	01/08/2020	01/22/2030
202712	BJ	3	COMMONWEALTH BANK AUST.....	D			2.A FE.....	377,415	116.926	350,778	300,000	375,405	0	(1,908)	0	0	4.316	2.929	JJ	6,150	12,948	12/09/2020	01/10/2048
202712	BK	0	COMMONWEALTH BANK AUST.....	D		2	2.A FE.....	2,963,280	104.658	3,139,740	3,000,000	2,967,684	0	1,961	0	0	3.610	3.717	MS	32,791	108,300	09/16/2019	09/12/2034
202712	BL	8	COMMONWEALTH BANK AUST.....	D			2.A FE.....	3,000,000	107.367	3,221,010	3,000,000	3,000,000	0	0	0	0	3.743	3.743	MS	33,999	112,290	09/05/2019	09/12/2039
202712	BQ	7	COMMONWEALTH BANK AUST.....	D			2.A FE.....	3,463,085	102.126	3,574,410	3,500,000	3,464,124	0	1,039	0	0	3.305	3.378	MS	35,345	57,838	03/23/2021	03/11/2041
2027A0	HR	3	COMMONWEALTH BANK AUST.....	D			2.A FE.....	2,023,360	109.809	2,196,180	2,000,000	2,014,414	0	(3,293)	0	0	4.500	4.299	JD	5,500	90,000	02/20/2019	12/09/2025
2027A0	JN	0	COMMONWEALTH BANK AUST.....	D			1.D FE.....	34,550,938	120.499	40,152,677	33,322,000	34,542,987	0	(10,455)	0	0	3.900	3.664	JJ	610,070	1,081,158	09/09/2021	07/12/2047
21684A	AB	2	COOPERATIEVE RABOBANK UA.....	D			2.A FE.....	10,897,544	139.826	11,186,080	8,000,000	10,846,343	0	(51,201)	0	0	5.750	3.428	JD	38,333	373,750	06/09/2021	12/01/2043
21684A	AD	8	COOPERATIEVE RABOBANK UA.....	D			2.A FE.....	5,775,660	131.816	6,590,800	5,000,000	5,710,155	0	(17,250)	0	0	5.250	4.285	FA	107,188	262,500	02/09/2018	08/04/2045
21684A	AF	3	COOPERATIEVE RABOBANK UA.....	D			2.A FE.....	933,670	107.814	1,078,140	1,000,000	957,743	0	8,121	0	0	3.750	4.794	JJ	16,667	37,500	11/20/2018	07/21/2026
21989D	AA	0	CORPORACION INMOBILIARIA.....	D		2	2.C FE.....	2,974,395	98.143	2,944,290	3,000,000	2,975,757	0	1,362	0	0	3.625	3.728	MN	14,500	54,375	05/07/2021	05/13/2031
225401	AC	2	CREDIT SUISSE GROUP AG.....	D		2	2.A FE.....	3,980,280	108.628	4,345,120	4,000,000	3,988,014	0	1,707	0	0	4.282	4.339	JJ	81,834	171,280	03/23/2017	01/09/2028
225401	AG	3	CREDIT SUISSE GROUP AG.....	D		2	2.A FE.....	1,000,400	104.082	1,040,820	1,000,000	1,000,156	0	(102)	0	0	4.207	4.196	JD	2,220	42,070	01/30/2019	06/12/2024
225401	AM	0	CREDIT SUISSE GROUP AG.....	D		2	2.A FE.....	1,000,000	102.183	1,021,830	1,000,000	1,000,000	0	0	0	0	2.593	2.593	MS	7,923	25,930	09/04/2019	09/11/2025
23636A	AT	8	DANSKE BANK A/S.....	D			2.A FE.....	4,989,900	107.694	5,384,700	5,000,000	4,995,547	0	2,023	0	0	5.375	5.422	JJ	126,163	268,750	01/11/2019	01/12/2024
23636A	AX	9	DANSKE BANK A/S.....	D		2	2.A FE.....	2,075,118	100.086	2,001,720	2,000,000	2,001,467	0	(48,742)	0	0	5.000	2.515	JJ	46,944	100,000	06/24/2020	01/12/2023
24668P	AE	7	KONINKIJE AHOLD DLHAIZE.....	D			2.B FE.....	1,243,040	136.176	1,361,760	1,000,000	1,226,616	0	(8,015)	0	0	5.700	3.974	AO	14,250	57,000	11/22/2019	10/01/2040
251566	AA	3	DEUTSCHE TELEKOM AG.....	D		2	2.A FE.....	5,310,702	106.931	5,635,264	5,270,000	5,311,130	0	(279)	0	0	3.625	3.578	JJ	84,906	163,488	06/24/2021	01/21/2050
25156P	AC	7	Deutsche Telekom Int Fin.....	D			2.B FE.....	253,212	145.496	248,798	171,000	239,781	0	(6,960)	0	0	8.750	3.266	JD	665	14,963	01/14/2020	06/15/2030
25156P	AR	4	Deutsche Telekom Int Fin.....	D			2.B FE.....	8,351,453	124.803	9,734,634	7,800,000	8,283,312	0	(14,623)	0	0	4.875	4.408	MS	121,469	380,250	11/15/2016	03/06/2042
25243Y	AV	1	Diageo Capital PLC.....	D		2	1.G FE.....	4,928,705	117.781	6,112,834	5,190,000	4,966,129	0	6,227	0	0	3.875	4.179	AO	34,636	201,113	10/21/2020	04/29/2043
29082H	AB	8	EMBRAER NETHERLANDS FINA.....	D			3.B FE.....	11,599,000	104.236	11,987,140	11,500,000	11,557,114	0	(9,585)	0	0	5.400	5.287	FA	258,750	621,000	03/23/2017	02/01/2027
29245V	AB	1	ENTEL CHILE SA.....	D		2	2.C FE.....	9,976,300	108.480	10,848,000	10,000,000	9,989,777	0	2,377	0	0	4.750	4.777	FA	197,917	475,000	07/17/2014	08/01/2026
29268B	AC	5	ENEL FINANCE INTL NV.....	D			2.A FE.....	1,477,160	142.747	1,427,470	1,000,000	1,457,517	0	(19,644)	0	0	6.800	3.098	MS	20,022	68,000	02/11/2021	09/15/2037
29268B	AF	8	ENEL FINANCE INTL NV.....	D			2.A FE.....	1,147,731	133.094	1,131,299	850,000	1,147,381	0	(350)	0	0	6.000	3.367	AO	11,900	0	12/20/2021	10/07/2039
29278G	AC	2	ENEL FINANCE INTL NV.....	D			2.A FE.....	30,859,362	122.954	30,892,193	25,125,000	30,786,767	0	(72,595)	0	0	4.750	3.414	MN	119,344	889,438	10/04/2021	05/25/2047
30607F	AA	8	FALABELLA SA.....	D		2	2.B FE.....	1,982,320	99.143	1,982,860	2,000,000	1,982,559	0	239	0	0	3.375	3.477	JJ	14,250	0	10/12/2021	01/15/2032
31562Q	AF	4	FIAT CHRYSLER AUTOMOBILE.....	D			2.C FE.....	6,413,750	105.015	7,351,050	7,000,000	6,873,903	0	91,061	0	0	5.250	6.738	AO	77,583	367,500	02/05/2016	04/15/2023
344419	AC	0	FOMENTO ECONOMICO MEX.....	D		2	1.G FE.....	12,162,645	104.714	12,042,110	11,500,000	12,145,909	0	(14,911)	0	0	3.500	3.188	JJ	184,479	402,500	12/21/2020	01/16/2050
358070	AB	6	FRESNILLO PLC.....	D		2	2.B FE.....	13,800,150	104.920	13,639,600	13,000,000	13,785,047	0	(14,399)	0	0	4.250	3.895	AO	136,590	552,500	01/14/2021	10/02/2050
36321P	AE	0	GALAXY PIPELINE ASSETS.....	D			1.C FE.....	17,575,000	99.764	17,458,700	17,500,000	17,570,157	0	(4,843)	0	0	2.940	2.897	MS	130,054	318,707	02/11/2021	09/30/2040
36830B	AC	9	GC TREASURY CENTRE CO.....	D		2	2.B FE.....	8,914,889	110.335	9,834,159	8,913,000	8,914,900	0	11	0	0	4.300	4.298	MS	109,655	191,630	04/05/2021	03/18/2051
377373	AH	8	GLAXOSMITHKLINE CAPITAL.....	D		2	1.F FE.....	1,978,940	109.146	2,182,920	2,000,000	1,984,061	0	1,853	0	0	3.375	3.498	JD	5,625	67,500	03/18/2019	06/01/2029
40049J	AV	9	Grupo Televisa SA ADR.....	D			2.A FE.....	7,016,810	114.106	7,987,420	7,000,000	7,004,794	0	(1,414)	0	0	6.625	6.600	MS	132,684	463,750	03/12/2007	03/18/2025

E10.56

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2		Codes			7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5		6	8			9	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	For ei g n Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
40049J	AZ	0	.....	D	2.A FE	7,591,800	136.146	8,168,760	6,000,000	7,499,872	0	(54,717)	0	0	6.625	4.548	JJ	183,292	397,500	07/22/2020	01/15/2040
40049J	BA	4	.....	D	2.A FE	9,359,220	118.307	10,351,863	8,750,000	9,337,771	0	(14,840)	0	0	5.000	4.521	MN	58,333	437,500	08/20/2020	05/13/2045
40049J	BB	2	.....	D	2.A FE	4,020,200	108.237	4,329,480	4,000,000	4,009,953	0	(2,270)	0	0	4.625	4.555	JJ	77,597	185,000	01/19/2017	01/30/2026
40049J	BE	6	.....	D	2.A FE	2,432,500	125.534	2,510,680	2,000,000	2,421,506	0	(8,653)	0	0	5.250	3.968	MN	10,792	105,000	09/15/2020	05/24/2049
40052V	AB	0	.....	D	2.B FE	1,406,661	100.210	1,402,940	1,400,000	1,400,053	0	(800)	0	0	4.500	4.441	JJ	27,300	63,000	01/19/2012	01/25/2022
40052V	AC	8	.....	D	2.B FE	6,971,300	105.517	7,386,190	7,000,000	6,991,791	0	3,084	0	0	3.875	3.925	JD	3,014	271,250	06/24/2014	06/27/2024
40052V	AD	6	.....	D	2.B FE	16,468,540	119.693	20,347,810	17,000,000	16,522,273	0	11,109	0	0	4.875	5.086	JD	9,208	828,750	08/15/2017	06/27/2044
404280	AH	2	.....	D	2.A FE	5,707,530	138.594	6,929,700	5,000,000	5,686,640	0	(22,335)	0	0	6.500	5.136	MS	95,694	260,000	04/21/2021	09/15/2037
404280	AM	1	.....	D	1.G FE	12,761,326	143.265	12,693,279	8,860,000	12,573,750	0	(102,941)	0	0	6.100	3.230	JJ	250,713	366,000	07/26/2021	01/14/2042
404280	AQ	2	.....	D	2.A FE	7,002,650	130.739	7,844,340	6,000,000	6,920,085	0	(25,188)	0	0	5.250	4.177	MS	93,625	315,000	07/02/2020	03/14/2044
404280	BK	4	.....	D	2.A FE	5,164,600	108.170	5,408,500	5,000,000	5,051,674	0	(26,563)	0	0	4.041	3.469	MS	60,615	202,050	05/22/2017	03/13/2028
404280	CC	1	.....	D	1.G FE	3,247,920	108.575	3,257,250	3,000,000	3,195,918	0	(27,238)	0	0	3.973	2.861	MN	12,912	119,190	01/21/2020	05/22/2030
404280	CF	4	.....	D	1.G FE	2,496,875	117.456	2,936,400	2,500,000	2,497,320	0	258	0	0	4.950	4.966	MS	31,281	123,750	03/25/2020	03/31/2030
404280	CK	3	.....	D	1.G FE	3,000,000	97.807	2,934,210	3,000,000	3,000,000	0	0	0	0	2.357	2.357	FA	26,123	70,710	08/11/2020	08/18/2031
43474T	AB	9	.....	D	2.B FE	10,058,427	145.536	10,009,966	6,878,000	9,972,985	0	(82,406)	0	0	6.875	3.459	MS	120,843	352,550	08/13/2021	09/29/2039
43475D	AA	5	.....	D	2.B FE	12,283,160	147.226	12,757,133	8,665,000	12,183,310	0	(58,683)	0	0	6.500	3.734	MS	170,532	363,350	07/09/2021	09/12/2043
43761A	E*	3	.....	D	2.B	4,000,000	104.937	4,197,480	4,000,000	4,000,000	0	0	0	0	3.580	3.580	FA	52,109	143,200	07/23/2020	08/20/2030
456873	AB	4	.....	D	2.B FE	8,613,456	105.774	9,202,338	8,700,000	8,672,083	0	9,191	0	0	3.550	3.670	MN	51,475	308,850	12/05/2014	11/01/2024
45687A	AG	7	.....	C	2.B FE	1,411,180	141.205	1,412,050	1,000,000	1,395,324	0	(12,671)	0	0	5.750	3.191	JD	2,556	57,500	09/24/2020	06/15/2043
45687A	AJ	1	.....	D	2.B FE	4,990,750	104.574	5,228,700	5,000,000	4,998,395	0	1,049	0	0	4.250	4.273	JD	9,444	212,500	06/17/2013	06/15/2023
45687A	AN	2	.....	D	2.B FE	711,416	122.693	718,981	586,000	707,767	0	(3,056)	0	0	4.300	3.117	FA	9,099	25,198	10/15/2020	02/21/2048
46128M	AF	8	.....	D	2.C FE	7,437,500	103.344	7,750,800	7,500,000	7,488,800	0	7,741	0	0	4.375	4.489	MN	41,927	328,125	04/16/2014	05/15/2023
46132F	AA	8	.....	D	2.A FE	4,996,050	102.292	5,114,600	5,000,000	4,999,598	0	429	0	0	3.125	3.134	MN	13,455	156,250	11/05/2012	11/30/2022
46132F	AB	6	.....	D	2.A FE	2,978,520	105.649	3,169,470	3,000,000	2,994,972	0	2,273	0	0	4.000	4.085	JJ	50,333	120,000	11/06/2013	01/30/2024
46132F	AC	4	.....	D	2.A FE	13,421,964	131.821	14,798,225	11,226,000	13,204,453	0	(54,434)	0	0	5.375	4.141	MN	51,959	603,398	02/19/2021	11/30/2043
46132F	AD	2	.....	D	2.A FE	6,981,940	108.217	7,575,190	7,000,000	6,992,454	0	1,699	0	0	3.750	3.779	JJ	121,042	262,500	10/08/2015	01/15/2026
46653K	AB	4	.....	D	2.B FE	7,908,665	108.790	8,159,250	7,500,000	7,905,010	0	(3,655)	0	0	3.750	3.449	MN	25,781	140,625	08/02/2021	05/28/2051
478375	AJ	7	.....	D	2.B FE	4,820,974	127.818	5,397,754	4,223,000	4,745,754	0	(16,508)	0	0	5.700	4.712	MS	80,237	240,711	12/28/2016	03/01/2041
478375	AN	8	.....	D	2.B FE	7,284,131	129.821	9,343,217	7,197,000	7,286,766	0	(1,122)	0	0	4.950	4.873	JJ	177,136	356,252	06/23/2020	07/02/2064
478375	AR	9	.....	D	2.B FE	3,974,201	108.344	4,333,760	4,000,000	3,987,278	0	2,789	0	0	3.900	3.984	FA	59,367	156,000	12/28/2016	02/14/2026
478375	AS	7	.....	D	2.B FE	10,960,469	132.309	13,230,900	10,000,000	10,865,678	0	(20,791)	0	0	5.125	4.519	MS	152,326	512,500	12/28/2016	09/14/2045
49245P	AA	4	.....	D	2.B FE	5,809,657	102.127	6,403,363	6,270,000	6,199,442	0	53,129	0	0	3.200	4.120	AO	45,701	200,640	06/27/2013	04/09/2023
494386	AB	1	.....	D	2.A FE	2,991,840	104.960	3,148,800	3,000,000	2,997,871	0	883	0	0	3.800	3.833	AO	26,283	114,000	04/03/2014	04/08/2024
500472	AC	9	.....	D	2.A FE	2,686,775	146.345	2,561,038	1,750,000	2,636,099	0	(42,216)	0	0	6.875	2.926	MS	36,762	120,313	10/15/2020	03/11/2038
500472	AE	5	.....	D	2.A FE	3,956,910	127.383	3,821,490	3,000,000	3,925,524	0	(31,386)	0	0	5.000	2.960	MS	44,167	150,000	01/15/2021	03/15/2042
50201D	AD	5	.....	D	4.A FE	3,005,000	100.650	3,019,500	3,000,000	3,004,232	0	(768)	0	0	5.125	5.090	JJ	70,896	44,844	03/24/2021	07/15/2029
50220P	AE	3	.....	D	1.G FE	4,172,555	104.573	4,209,063	4,025,000	4,170,585	0	(1,970)	0	0	3.200	2.947	AO	30,411	32,400	10/12/2021	04/06/2041
50247V	AC	3	.....	D	2.B FE	8,168,765	123.964	9,917,120	8,000,000	8,151,059	0	(3,982)	0	0	4.875	4.734	MS	114,833	390,000	04/29/2019	03/15/2044
53944Y	AB	9	.....	D	2.A FE	5,264,150	110.193	5,509,620	5,000,000	5,140,272	0	(29,962)	0	0	4.650	3.923	MS	62,646	232,500	07/27/2017	03/24/2026
53944Y	AE	3	.....	D	2.A FE	5,862,211	116.834	6,319,551	5,409,000	5,851,119	0	(7,500)	0	0	4.344	3.843	JJ	112,262	182,643	05/24/2021	01/09/2048

E10.57

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	F o r e i g n Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
552081	AK	7	LYONDELLBASELL IND NV	D	2.B FE	8,693,750	108.705	8,696,400	8,000,000	8,149,061	0	(69,033)	0	0	5.750	4.774	AO	97,111	460,000	11/29/2012	04/15/2024	
552081	AM	3	LYONDELLBASELL IND NV	D	2.B FE	12,240,505	122.282	16,508,070	13,500,000	12,303,311	0	13,387	0	0	4.625	5.188	FA	216,797	624,375	11/17/2016	02/26/2055	
55608J	AP	3	MACQUARIE GROUP LTD	D	1.G FE	3,072,420	115.705	3,471,150	3,000,000	3,036,952	0	(13,288)	0	0	5.033	4.523	JJ	69,623	150,990	03/05/2019	01/15/2030	
55608J	AZ	1	MACQUARIE GROUP LTD	D	1.G FE	17,000,000	99.779	16,962,430	17,000,000	17,000,000	0	0	0	0	2.871	2.871	JJ	104,393	0	10/06/2021	01/14/2033	
55608J	BA	5	MACQUARIE GROUP LTD	D	1.G FE	2,000,000	99.182	1,983,640	2,000,000	2,000,000	0	0	0	0	1.201	1.201	AO	5,138	0	10/06/2021	10/14/2025	
585055	AT	3	Medtronic PLC	D	1.G FE	2,105,152	136.958	2,425,526	1,771,000	2,060,736	0	(10,377)	0	0	5.550	4.250	MS	28,941	98,291	05/15/2017	03/15/2040	
585055	BT	2	Medtronic PLC	D	1.G FE	5,719,900	123.206	6,160,300	5,000,000	5,554,416	0	(32,960)	0	0	4.375	3.330	MS	64,410	218,750	08/05/2016	03/15/2035	
585055	BU	9	Medtronic PLC	D	1.G FE	3,138,960	131.268	3,938,040	3,000,000	3,129,182	0	(3,184)	0	0	4.625	4.329	MS	40,854	138,750	10/03/2018	03/15/2045	
606822	BK	9	MITSUBISHI UFJ FIN GRP	D	1.G FE	4,178,636	113.592	4,426,680	3,897,000	4,156,268	0	(10,814)	0	0	3.751	3.250	JJ	66,185	146,176	11/15/2019	07/18/2039	
60687Y	AT	6	MIZUHO FINANCIAL GROUP	D	1.G FE	5,091,950	111.753	5,587,650	5,000,000	5,037,131	0	(19,709)	0	0	4.254	3.825	MS	64,992	212,700	01/25/2019	09/11/2029	
62854A	AN	4	MYLAN NV	D	2.C FE	4,981,550	107.929	5,396,450	5,000,000	4,981,012	0	3,818	0	0	3.950	4.044	JD	8,778	197,500	05/31/2016	06/15/2026	
62854A	AP	9	MYLAN NV	D	2.C FE	6,933,720	122.802	7,368,120	6,000,000	6,899,897	0	(23,992)	0	0	5.250	4.209	JD	14,000	315,000	07/24/2020	06/15/2046	
62947Q	AY	4	NXP BV / NXP Funding LLC	D	2.B FE	2,004,380	119.899	2,397,980	2,000,000	2,003,223	0	(391)	0	0	5.550	5.521	JD	9,250	111,000	12/03/2018	12/01/2028	
62947Q	AZ	1	NXP BV / NXP Funding LLC	D	2.B FE	1,999,420	107.473	2,149,460	2,000,000	1,999,678	0	138	0	0	4.875	4.883	MS	32,500	97,500	12/03/2018	03/01/2024	
632525	AS	0	NATIONAL AUSTRALIA BANK	D	2.A FE	7,582,334	106.116	7,852,560	7,400,000	7,549,375	0	(17,055)	0	0	3.933	3.624	FA	120,459	291,042	07/23/2020	08/02/2034	
632525	AW	1	NATIONAL AUSTRALIA BANK	D	2.A FE	7,123,504	94.031	6,957,354	7,399,000	7,129,248	0	5,743	0	0	2.648	2.894	JJ	90,888	97,963	06/24/2021	01/14/2041	
63859W	AE	9	NATIONWIDE BLDG SOCIETY	D	2.B FE	9,044,610	107.484	9,673,560	9,000,000	9,025,144	0	(4,788)	0	0	4.000	3.934	MS	107,000	360,000	08/04/2017	09/14/2026	
63859W	AF	6	NATIONWIDE BLDG SOCIETY	D	2.B FE	7,254,940	106.694	7,788,662	7,300,000	7,243,007	0	(8,289)	0	0	4.125	4.043	AO	61,061	301,125	09/21/2020	10/18/2032	
639057	AB	4	NATWEST GROUP PLC	D	2.B FE	8,966,200	98.788	8,890,920	9,000,000	8,966,680	0	480	0	0	3.032	3.065	MN	25,014	197,080	10/19/2021	11/28/2035	
65120F	AB	0	NEWCREST FINANCE PTY LTD	D	2.B FE	5,432,677	131.503	5,432,389	4,131,000	5,417,381	0	(15,296)	0	0	5.750	3.552	MN	30,351	146,941	10/20/2021	11/15/2041	
65120F	AE	4	NEWCREST FINANCE PTY LTD	D	2.B FE	3,509,103	113.770	3,562,139	3,131,000	3,504,391	0	(4,711)	0	0	4.200	3.524	MN	17,534	110,502	06/24/2021	05/13/2050	
654744	AD	3	NISSAN MOTOR CO	D	2.C FE	6,405,796	111.955	7,165,120	6,400,000	6,405,181	0	(478)	0	0	4.810	4.798	MS	88,932	307,840	09/11/2020	09/17/2030	
65557F	AH	9	NORDEA BANK AB	D	1.G FE	10,000,000	111.114	11,111,400	10,000,000	10,000,000	0	0	0	0	4.625	4.625	MS	138,750	462,500	09/06/2018	09/13/2033	
685218	AB	5	ORANGE SA	D	2.A FE	5,625,600	136.875	6,843,750	5,000,000	5,560,760	0	(14,793)	0	0	5.500	4.670	FA	110,764	275,000	03/10/2017	02/06/2044	
68620Y	A#	9	ORIGIN ENERGY FINANCE Series 2019A	D	2.B	10,000,000	110.000	11,000,000	10,000,000	10,000,000	0	0	0	0	5.160	5.160	JJ	237,933	516,000	01/15/2019	01/15/2029	
714264	AH	1	PERNOD-RICARD SA	D	2.A FE	2,987,400	101.966	3,058,980	3,000,000	2,999,210	0	1,422	0	0	4.250	4.300	JJ	58,792	127,500	01/05/2012	07/15/2022	
714264	AK	4	PERNOD-RICARD SA	D	2.A FE	6,640,913	135.947	6,870,761	5,054,000	6,599,066	0	(29,739)	0	0	5.500	3.372	JJ	128,175	115,500	08/24/2021	01/15/2042	
714295	AA	0	PERRIGO FINANCE PLC	D	3.A FE	18,709,285	99.641	17,437,175	17,500,000	18,661,598	0	(30,842)	0	0	4.900	4.424	JD	38,111	857,500	01/13/2021	12/15/2044	
71429M	AB	1	PERRIGO FINANCE UNLIMITE	D	3.A FE	6,053,990	106.944	6,416,640	6,000,000	6,026,636	0	(5,993)	0	0	4.375	4.253	MS	77,292	262,500	03/01/2017	03/15/2026	
74977R	CM	4	RABOBANK NEDERLAND	D	1.D FE	10,778,260	159.724	11,340,404	7,100,000	10,775,546	0	(2,714)	0	0	5.800	3.773	MS	104,094	237,800	06/15/2021	09/30/2110	
7524R	AA	7	RBS CITIZENS FIN GRP	D	2.B FE	14,074,927	102.624	14,045,121	13,686,000	13,732,375	0	(61,136)	0	0	4.150	3.679	MS	146,725	567,969	05/09/2016	09/28/2022	
75735G	AA	6	REDE D'OR FINANCE SARL	D	3.B FE	400,000	97.490	389,960	400,000	400,000	0	0	0	0	4.500	4.500	JJ	7,950	18,000	01/15/2020	01/22/2030	
767201	AL	0	Rio Tinto Finance	D	1.F FE	5,234,032	133.382	6,102,227	4,575,000	5,153,567	0	(19,828)	0	0	5.200	4.219	MN	38,989	237,900	04/03/2018	11/02/2040	
76720A	AD	8	RIO TINTO FIN USA PLC	D	1.F FE	1,781,786	128.619	1,858,545	1,445,000	1,757,572	0	(11,155)	0	0	4.750	3.255	MS	18,875	68,638	10/10/2019	03/22/2042	
76720A	AG	1	RIO TINTO FIN USA PLC	D	1.F FE	1,956,140	119.826	2,396,520	2,000,000	1,959,936	0	1,191	0	0	4.125	4.272	FA	29,792	82,500	09/07/2018	08/21/2042	
78081B	AL	7	ROYALTY PHARMA PLC	D	2.C FE	8,182,290	99.894	8,490,990	8,500,000	8,197,212	0	11,242	0	0	3.300	3.563	MS	92,721	280,500	08/26/2020	09/02/2040	
78081B	AM	5	ROYALTY PHARMA PLC	D	2.C FE	26,469,516	99.381	27,270,146	27,440,000	26,490,779	0	17,265	0	0	3.550	3.748	MS	322,001	852,444	03/11/2021	09/02/2050	
78081B	AP	8	ROYALTY PHARMA PLC	D	2.C FE	1,951,300	95.887	1,917,740	2,000,000	1,951,733	0	433	0	0	3.350	3.481	MS	28,847	0	07/15/2021	09/02/2051	
78448T	AE	2	SMBC AVIATION CAPITAL FI	D	1.G FE	1,997,360	104.458	2,089,160	2,000,000	1,998,736	0	522	0	0	3.550	3.579	AO	14,989	71,000	04/15/2019	04/15/2024	
78448T	AF	9	SMBC AVIATION CAPITAL FI	D	1.G FE	1,403,714	99.288	1,390,032	1,400,000	1,403,453	0	(261)	0	0	2.300	2.258	JD	1,431	16,100	06/29/2021	06/15/2028	

E10.58

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description			Code	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
78467K	A#	4	SSE PLC No. RC-21	D		2.A	15,000,000	100.866	15,129,900	15,000,000	15,000,000	0	0	0	0	3.890	3.890	AO	121,563	583,500	04/16/2012	04/16/2022	
78467K	C#	2	SSE PLC Series E	D		2.A	6,000,000	105.937	6,356,220	6,000,000	6,000,000	0	0	0	0	3.670	3.670	MS	70,342	220,200	09/06/2016	09/06/2026	
786584	A@	1	SAFRAN SA Series B No. BR-30	D		2.A	20,000,000	100.383	20,076,600	20,000,000	20,000,000	0	0	0	0	4.280	4.280	FA	337,644	856,000	02/09/2012	02/09/2022	
80281L	AB	1	SANTANDER UK GROUP HLDGS	D		2.A FE	8,832,840	129.802	9,086,140	7,000,000	8,801,072	0	(31,768)	0	5.625	3.944	MS	115,938	196,875	04/28/2021	09/15/2045		
80622G	AE	4	SCENTRE MGMT LTD/RE1 LTD	D	2	1.F FE	4,988,750	114.352	5,717,600	5,000,000	4,990,233	0	942	0	4.375	4.403	MN	20,052	218,750	05/19/2020	05/28/2030		
81180W	AH	4	SEAGATE HDD CAYMAN	D		3.A FE	15,720,938	104.627	17,090,820	16,335,000	16,224,922	0	73,065	0	4.750	5.251	JD	64,659	775,913	02/12/2014	06/01/2023		
81725W	AG	8	SENSATA TECHNOLOGIES BV	D		3.C FE	1,915,000	105.122	2,102,440	2,000,000	1,980,948	0	9,907	0	4.875	5.443	AO	20,583	97,500	01/21/2014	10/15/2023		
822582	BF	8	SHELL INTERNATIONAL FIN	D		1.D FE	14,543,184	121.779	16,501,055	13,550,000	14,480,244	0	(25,229)	0	4.375	3.915	MN	82,335	592,813	09/11/2019	05/11/2045		
822582	BQ	4	SHELL INTERNATIONAL FIN	D		1.D FE	5,540,830	116.571	5,828,550	5,000,000	5,510,362	0	(13,345)	0	4.000	3.381	MN	28,333	200,000	11/05/2019	05/10/2046		
822582	CE	0	SHELL INTERNATIONAL FIN	D	2	1.D FE	2,953,980	103.172	3,095,160	3,000,000	2,956,023	0	967	0	3.125	3.205	MN	14,063	93,750	11/04/2019	11/07/2049		
822582	CH	3	SHELL INTERNATIONAL FIN	C	2	1.D FE	1,074,340	106.677	1,066,770	1,000,000	1,072,178	0	(1,682)	0	3.250	2.871	AO	7,674	32,500	09/10/2020	04/06/2050		
826200	AD	9	SIEMENS FINANCIERINGSMAT	D		1.E FE	10,096,550	119.339	11,933,900	10,000,000	10,035,764	0	(6,544)	0	6.125	6.035	FA	227,986	612,500	01/27/2009	08/17/2026		
82620K	AF	0	SIEMENS FINANCIERINGSMAT	D		1.E FE	12,620,711	126.262	15,456,994	12,242,000	12,592,250	0	(8,799)	0	4.400	4.206	MN	50,872	538,648	01/16/2019	05/27/2045		
82620K	AT	0	SIEMENS FINANCIERINGSMAT	D		1.E FE	4,655,560	124.031	4,961,240	4,000,000	4,621,781	0	(15,649)	0	4.200	3.288	MS	49,000	168,000	10/16/2019	03/16/2047		
83238P	AD	6	Smiths Group PLC	D		2.B FE	9,698,050	102.132	10,213,200	10,000,000	9,969,200	0	38,184	0	3.625	4.032	AO	79,549	362,500	10/02/2013	10/12/2022		
833636	AL	7	SOCIEDAD QUIMICA Y MINER	D		2.A FE	19,698,783	97.019	19,355,291	19,950,000	19,699,877	0	1,094	0	3.500	3.569	MS	195,898	0	10/19/2021	09/10/2051		
83367T	BT	5	Societe Generale	D		2.C FE	13,183,615	131.954	13,748,287	10,419,000	13,085,865	0	(66,130)	0	5.625	3.958	MN	60,235	586,069	07/20/2020	11/24/2045		
853254	AN	0	STANDARD CHARTERED PLC	D		2.B FE	26,541,340	128.096	28,053,024	21,900,000	26,315,014	0	(117,343)	0	5.700	4.283	MS	329,412	1,248,300	07/13/2020	03/26/2044		
853254	BP	4	STANDARD CHARTERED PLC	D	2	1.G FE	6,135,330	111.858	6,711,480	6,000,000	6,096,692	0	(16,445)	0	4.305	3.882	MN	28,700	258,300	07/24/2019	05/21/2030		
853254	BU	3	STANDARD CHARTERED PLC	D	2	2.B FE	650,000	98.788	642,122	650,000	650,000	0	0	0	3.265	3.265	FA	7,841	15,917	11/10/2020	02/18/2036		
85771P	AL	6	Statoilhydro ASA ADR	D		1.D FE	811,953	116.514	815,598	700,000	811,099	0	(854)	0	3.950	2.944	MN	3,533	13,825	10/06/2021	05/15/2043		
85771P	AQ	5	Statoilhydro ASA ADR	D		1.D FE	13,812,410	129.729	13,881,003	10,700,000	13,790,699	0	(21,711)	0	4.800	2.990	MN	75,613	256,800	10/12/2021	11/08/2043		
85917P	AB	3	Steris PLC	D	2	2.B FE	24,856,994	109.690	26,709,515	24,350,000	24,851,808	0	(5,186)	0	3.750	3.632	MS	268,865	415,979	08/12/2021	03/15/2051		
86210M	AC	0	Stora Enso OYJ	D		2.C FE	5,050,102	133.940	4,939,707	3,688,000	5,016,850	0	(33,251)	0	7.250	3.929	AO	56,447	133,690	07/15/2021	04/15/2036		
86562M	CF	5	SUMITOMO MITSUI FINANCIA	D		1.G FE	2,000,000	92.989	1,859,780	2,000,000	2,000,000	0	0	0	2.296	2.296	JJ	21,557	22,960	01/04/2021	01/12/2041		
86562M	CK	4	SUMITOMO MITSUI FINANCIA	D		2.A FE	5,000,000	98.966	4,948,300	5,000,000	5,000,000	0	0	0	2.930	2.930	MS	42,322	0	09/13/2021	09/17/2047		
86964W	AB	8	SUZANO AUSTRIA GMBH	D	2	2.C FE	16,019,750	126.827	15,219,240	12,000,000	15,941,330	0	(78,420)	0	7.000	4.731	MS	245,000	822,500	04/26/2021	03/16/2047		
87089N	AA	8	SWISS RE FINANCE LUX	D	2	1.F FE	18,643,900	112.250	20,205,000	18,000,000	18,515,290	0	(61,001)	0	5.000	4.522	AO	222,500	900,000	01/28/2020	04/02/2049		
874060	AW	6	TAKEDA PHARMACEUTICAL	D	2	2.B FE	3,161,400	117.579	3,527,370	3,000,000	3,120,135	0	(15,277)	0	5.000	4.302	MN	14,583	150,000	03/05/2019	11/26/2028		
87927V	AF	5	Telecom Italia Capital	D		3.B FE	8,127,880	107.832	9,165,720	8,500,000	8,256,494	0	13,063	0	6.375	6.729	MN	69,240	541,875	05/23/2007	11/15/2033		
879385	AD	4	Telefonica Europe	D		2.C FE	13,484,172	141.374	12,945,617	9,157,000	12,105,130	0	(280,238)	0	8.250	3.859	MS	222,439	755,453	08/29/2016	09/15/2030		
87938W	AU	7	Telefonica Emisiones Sau	D		2.C FE	3,998,680	124.452	4,978,080	4,000,000	3,998,897	0	21	0	5.213	5.215	MS	65,452	208,520	03/22/2017	03/08/2047		
87938W	AX	1	Telefonica Emisiones Sau	D	2	2.C FE	3,476,983	130.488	3,588,420	2,750,000	3,449,405	0	(14,570)	0	5.520	3.966	MS	50,600	151,800	01/28/2020	03/01/2049		
88032W	AH	9	TENCENT HOLDINGS LTD	D	2	1.E FE	2,998,770	106.461	3,193,830	3,000,000	2,998,944	0	47	0	3.925	3.928	JJ	52,988	117,750	01/11/2018	01/19/2038		
88032W	AN	6	TENCENT HOLDINGS LTD	D	2	1.E FE	999,670	108.865	1,088,650	1,000,000	999,748	0	29	0	3.975	3.979	AO	8,833	39,750	04/04/2019	04/11/2029		
88032W	BB	1	TENCENT HOLDINGS LTD	D	2	1.E FE	1,999,440	104.002	2,080,040	2,000,000	1,999,453	0	13	0	3.680	3.682	AO	14,107	36,800	04/15/2021	04/22/2041		
88032W	BC	9	TENCENT HOLDINGS LTD	D	2	1.E FE	2,998,950	105.243	3,157,290	3,000,000	2,998,963	0	13	0	3.840	3.842	AO	22,080	57,600	04/15/2021	04/22/2051		
881575	AC	8	Tesco PLC	D		2.C FE	23,192,925	130.693	23,328,701	17,850,000	22,893,242	0	(228,635)	0	6.150	3.768	MN	140,271	1,097,775	09/23/2020	11/15/2037		
88167A	AE	1	TEVA PHARMACEUTICALS NE	D		3.C FE	5,828,330	94.157	5,649,420	6,000,000	5,903,583	0	18,020	0	3.150	3.516	AO	47,250	189,000	08/04/2017	10/01/2026		
88167A	AF	8	TEVA PHARMACEUTICALS NE	D		3.C FE	3,650,400	84.656	3,386,240	4,000,000	3,678,559	0	6,815	0	4.100	4.650	AO	41,000	164,000	07/25/2017	10/01/2046		

E10.59

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	F o r e i g n Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
89153V	AU	3	TOTAL CAPITAL INTL SA.....	D	2	1.E FE.....	108.314	10,189,080	9,750,000	10,168,612	0	(9,648)	0	0	3.461	3.221	JJ.....	158,413	337,448	11/07/2019.	07/12/2049.	
89153V	AW	9	TOTAL CAPITAL INTL SA.....	D	2	1.E FE.....	106.394	4,500,000	4,500,000	4,500,000	0	0	0	0	3.386	3.386	JD.....	847	152,370	06/24/2020.	06/29/2060.	
893830	AT	6	Transocean Inc.....	D		5.C FE.....	54.141	1,012,500	3,000,000	1,027,844	0	15,344	0	6.800	20.310	MS.....	60,067	204,000	05/07/2010.	03/15/2038.		
89641U	AB	7	TRINITY ACQUISITION PLC.....	D		2.B FE.....	138.865	2,280,176	1,600,000	2,273,277	0	(6,899)	0	6.125	3.369	FA.....	37,022	0	09/02/2021.	08/15/2043.		
902133	AG	2	Tyco Electronics.....	D		1.G FE.....	152.092	34,100,907	23,731,000	32,829,314	0	(401,350)	0	7.125	3.850	AO.....	422,708	1,690,834	03/23/2021.	10/01/2037.		
902133	AR	8	Tyco Electronics.....	D		1.G FE.....	104.941	7,149,310	7,000,000	7,046,337	0	(16,944)	0	3.450	3.181	FA.....	100,625	241,500	05/05/2015.	08/01/2024.		
90352J	AC	7	UBS GROUP FUNDING SWITZE.....	D	2	1.G FE.....	110.823	5,217,600	5,000,000	5,125,663	0	(21,423)	0	4.253	3.719	MS.....	57,888	212,650	05/24/2017.	03/23/2028.		
904678	AS	8	UNICREDIT SPA.....	D	2	3.A FE.....	109.066	3,500,000	3,500,000	3,500,000	0	0	0	5.459	5.459	JD.....	531	191,065	06/23/2020.	06/30/2035.		
91911T	AH	6	VALE OVERSEAS LIMITED.....	D		2.C FE.....	133.048	10,796,770	12,500,000	11,003,786	0	46,029	0	6.875	8.257	MN.....	95,486	859,375	06/07/2016.	11/21/2036.		
91911T	AK	9	VALE OVERSEAS LIMITED.....	D		2.C FE.....	134.423	9,565,000	9,500,000	9,584,646	0	(9,171)	0	6.875	6.719	MN.....	92,526	653,125	06/05/2020.	11/10/2039.		
91912E	AA	3	Vale SA.....	D		2.C FE.....	119.272	1,593,750	2,500,000	1,655,913	0	13,126	0	5.625	9.341	MS.....	42,969	140,625	03/01/2016.	09/11/2042.		
91915W	AB	8	VALIDUS HOLDINGS LTD.....	D		2.B FE.....	166.134	2,172,040	2,000,000	2,145,458	0	(3,475)	0	8.875	8.101	JJ.....	76,424	177,500	10/15/2010.	01/26/2040.		
92334N	AC	7	Veolia Environment.....	D		2.B FE.....	150.170	21,915,786	15,300,000	21,657,382	0	(258,404)	0	6.750	3.421	JD.....	86,063	1,032,750	02/11/2021.	06/01/2038.		
92769V	AJ	8	VIRGIN MEDIA FINANCE PLC.....	D	2	4.B FE.....	99.656	1,984,890	2,000,000	1,986,793	0	1,211	0	5.000	5.096	JJ.....	46,111	109,444	06/17/2020.	07/15/2030.		
92769X	AP	0	VIRGIN MEDIA SECURED FIN.....	D	2	3.C FE.....	105.761	4,943,470	4,750,000	4,898,599	0	(32,766)	0	5.500	4.645	MN.....	33,382	261,250	09/03/2020.	05/15/2029.		
92857W	AQ	3	Vodafone Group PLC.....	D		2.B FE.....	135.790	8,008,070	7,000,000	7,840,277	0	(36,329)	0	6.150	5.010	FA.....	148,283	430,500	11/15/2016.	02/27/2037.		
92857W	BD	1	Vodafone Group PLC.....	D		2.B FE.....	117.510	4,460,250	5,000,000	4,517,640	0	12,434	0	4.375	5.128	FA.....	80,208	218,750	11/30/2016.	02/19/2043.		
92857W	BM	1	Vodafone Group PLC.....	D		2.B FE.....	130.564	15,434,237	14,880,000	15,425,889	0	(8,402)	0	5.250	4.984	MN.....	67,270	781,200	04/22/2021.	05/30/2048.		
92857W	BS	8	Vodafone Group PLC.....	D		2.B FE.....	126.425	1,734,580	1,500,000	1,727,599	0	(3,770)	0	4.875	3.962	JD.....	2,438	73,125	05/14/2021.	06/19/2049.		
92857W	BX	7	Vodafone Group PLC.....	D	2	3.A FE.....	102.410	3,000,000	3,000,000	3,000,000	0	0	0	5.125	5.125	JD.....	11,531	76,875	06/01/2021.	06/04/2081.		
92858R	AA	8	VMED O2 UK FINANCING I.....	D	2	3.C FE.....	98.162	8,506,875	8,500,000	8,501,296	0	(3,863)	0	4.250	4.199	JJ.....	166,576	292,010	04/27/2021.	01/31/2031.		
92858R	AB	6	VMED O2 UK FINANCING I.....	D	2	3.C FE.....	101.431	753,750	750,000	753,586	0	(164)	0	4.750	4.674	JJ.....	17,219	0	07/12/2021.	07/15/2031.		
92936M	AD	9	WPP FINANCE 2010.....	D		2.B FE.....	112.551	2,739,359	2,560,000	2,720,878	0	(4,555)	0	5.125	4.649	MS.....	41,547	131,200	08/03/2017.	09/07/2042.		
92936M	AE	7	WPP FINANCE 2010.....	D		2.B FE.....	120.244	24,299,288	21,893,000	24,184,665	0	(60,147)	0	5.625	4.833	MN.....	157,356	1,231,481	12/11/2020.	11/15/2043.		
92936M	AF	4	WPP FINANCE 2010.....	D		2.B FE.....	105.786	4,901,450	5,000,000	4,969,324	0	10,509	0	3.750	3.991	MS.....	53,125	187,500	09/16/2014.	09/19/2024.		
94244E	AA	6	WATFORD HOLDINGS LTD.....	D	2	2.A FE.....	105.800	3,000,000	3,000,000	3,000,000	0	0	0	6.500	6.500	JJ.....	96,958	195,000	06/27/2019.	07/02/2029.		
961214	DW	0	Westpac Bkg Corp.....	D		1.D FE.....	108.776	1,188,511	1,239,000	1,204,780	0	4,909	0	3.400	3.916	JJ.....	18,255	42,126	07/10/2018.	01/25/2028.		
961214	EF	6	Westpac Bkg Corp.....	D	2	2.A FE.....	108.047	3,124,290	3,000,000	3,098,502	0	(11,143)	0	4.110	3.610	JJ.....	53,773	123,300	08/14/2019.	07/24/2034.		
961214	EG	4	Westpac Bkg Corp.....	D		2.A FE.....	117.144	1,377,636	1,328,000	1,376,333	0	(1,303)	0	4.421	4.117	JJ.....	25,604	51,460	05/05/2021.	07/24/2039.		
961214	EQ	2	Westpac Bkg Corp.....	D		2.A FE.....	98.299	11,428,995	11,500,000	11,427,678	0	(565)	0	2.963	3.003	MN.....	43,540	311,115	06/24/2021.	11/16/2040.		
980236	AM	5	WOODSIDE FINANCE LTD.....	D	2	2.A FE.....	105.161	9,994,200	10,000,000	9,997,928	0	605	0	3.650	3.657	MS.....	117,611	365,000	02/26/2015.	03/05/2025.		
98420E	AB	1	XLIT LTD.....	D		1.F FE.....	138.857	3,090,110	2,175,000	3,076,072	0	(14,038)	0	5.250	2.729	JD.....	5,075	57,094	07/08/2021.	12/15/2043.		
98420E	AC	9	XLIT LTD.....	D		2.A FE.....	108.501	5,004,630	5,000,000	5,002,262	0	(637)	0	4.450	4.435	MS.....	56,243	222,500	01/25/2017.	03/31/2025.		
98420E	AD	7	XLIT LTD.....	D		2.A FE.....	137.311	11,550,805	8,821,000	11,488,023	0	(52,323)	0	5.500	3.573	MS.....	122,636	283,828	05/19/2021.	03/31/2045.		
A2002*	AK	9	Borealis AG Series A.....	D		2.A.....	107.685	1,000,000	1,000,000	1,000,000	0	0	0	3.800	3.800	JD.....	2,111	38,000	12/11/2019.	12/11/2029.		
D2736#	AT	6	FRITZ DRAXLMAIER SERIES R.....	D		2.C PL.....	105.625	5,000,000	5,000,000	5,000,000	0	0	0	4.680	4.680	JJ.....	101,400	234,000	07/25/2019.	07/25/2027.		
D2736#	AU	3	FRITZ DRAXLMAIER SERIES S.....	D		2.C PL.....	107.021	6,000,000	6,000,000	6,000,000	0	0	0	4.870	4.870	JJ.....	126,620	292,200	07/25/2019.	07/25/2029.		
F0164#	AB	8	Air Liquide Finance SA Series A No. RA-2.....	D		1.G.....	101.602	17,000,000	17,000,000	17,000,000	0	0	0	3.110	3.110	MS.....	158,610	528,700	09/13/2012.	09/13/2022.		
G0369@	AW	6	ANGLIAN WATER SERVICES FIN.....	D		1.G FE.....	105.128	5,000,000	5,000,000	5,000,000	0	0	0	3.290	3.290	AO.....	29,244	164,500	04/27/2016.	04/27/2026.		

E10.60

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	For ei g n Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
G1108#	AG	3	British Land No. RD-9.....	D	1.F	10,000,000	111.485	11,148,507	10,000,000	10,000,000	0	0	0	0	5.003	5.003	MS	166,767	500,300	09/01/2011	09/01/2026	
G1745*	AA	9	BROOKFIELD UTILITIES Series A No. A-8.....	D	2.B FE	17,000,000	103.425	17,582,166	17,000,000	17,000,000	0	0	0	0	4.290	4.290	AO	149,912	729,300	04/17/2013	04/17/2023	
G1846@	AV	9	CAPITA PLC Series E No RE-8.....	D	3.B	5,942,967	95.010	5,646,387	5,942,967	5,942,967	0	0	0	0	3.650	3.650	JJ	95,806	216,918	01/22/2015	01/22/2025	
G2044@	BC	8	COMPASS GRP PLC Series O No. O-33.....	D	1.G	10,000,000	107.303	10,730,300	10,000,000	10,000,000	0	0	0	0	3.640	3.641	AO	91,000	420,250	12/04/2014	12/04/2026	
G4588#	BS	9	INT CAPITAL GRP Series C.....	D	2.C	12,000,000	115.019	13,802,338	12,000,000	12,000,000	0	0	0	0	5.350	5.350	MS	169,417	642,000	03/26/2019	03/26/2029	
G4938#	AA	6	IRES RESIDENTIAL.....	D	2.C PL	1,000,000	100.432	1,004,321	1,000,000	1,000,000	0	0	0	0	3.440	3.440	MS	10,607	34,400	02/12/2020	03/10/2027	
G5791#	AA	9	Manchester United Football No. R-41.....	D	1.G PL	10,000,000	105.109	10,510,912	10,000,000	10,000,000	0	0	0	0	3.790	3.790	FA	157,917	384,000	06/26/2015	06/26/2027	
G6164#	AC	2	MITIE Treasury Management Ltd Series A N.....	D	2.B	3,000,000	102.515	3,075,450	3,000,000	3,000,000	0	0	0	0	5.100	5.100	JD	6,375	153,000	12/13/2012	12/16/2022	
G6363#	AP	2	NAC Aviation 29 DAC Series C.....	D	6. PL	4,078,334	77.200	3,977,355	5,152,014	3,977,355	(100,979)	(26,034)	1,134,683	0	6.450	5.853	FA	0	340,963	08/22/2020	02/22/2024	
G6363#	AQ	0	NAC Aviation 29 DAC Series D.....	D	6. PL	2,041,641	81.300	2,096,834	2,579,132	2,041,641	0	(9,169)	582,016	0	6.700	6.221	FA	0	177,138	08/22/2020	02/22/2026	
G6363#	AT	4	NAC Aviation 29 DAC Series G.....	D	6. PL	6,534,289	81.200	6,702,681	8,254,533	6,534,289	0	(23,766)	1,779,458	0	6.580	6.329	MS	0	557,875	09/14/2020	03/14/2025	
G6363#	AW	7	NAC Aviation 29 DAC Series J.....	D	6. PL	6,882,862	78.400	6,816,781	8,694,874	6,816,781	(66,081)	(5,130)	1,836,154	0	4.920	4.845	FA	0	443,544	08/27/2020	02/27/2026	
G7334@	AQ	6	ROLLS ROYCE PF Series W.....	D	2.C FE	9,985,000	91.667	9,152,920	9,985,000	9,985,000	0	0	0	0	1.697	4.274	FA	67,323	182,123	02/11/2019	06/13/2026	
G7334@	AX	1	ROLLS ROYCE PF Series DD.....	D	2.C FE	1,997,000	102.054	2,038,020	1,997,000	1,997,000	0	0	0	0	4.700	4.701	FA	36,501	93,859	04/11/2019	06/13/2033	
G7815@	AG	6	SAP Ireland US-Financial Svc Series C No.....	D	1.F	10,000,000	102.010	10,201,000	10,000,000	10,000,000	0	0	0	0	3.180	3.180	MN	40,633	318,000	11/15/2012	11/15/2022	
G8038#	AR	9	Serco Group Series D.....	D	2.C PL	8,000,000	99.628	7,970,266	8,000,000	8,000,000	0	0	0	0	3.970	3.970	AO	73,224	317,600	10/08/2020	10/08/2032	
G8090*	AC	1	First Omega Series C.....	D	2.C	1,000,000	100.625	1,006,250	1,000,000	1,000,000	0	0	0	0	3.830	3.830	MS	12,767	38,300	01/31/2020	03/01/2035	
G9523#	AF	5	WEIR GROUP PLC Series B No. RB-58.....	D	3.A	10,000,000	100.413	10,041,300	10,000,000	10,000,000	0	0	0	0	4.270	4.270	FA	160,125	427,000	02/16/2012	02/16/2022	
K3752#	AG	3	COPENHAGEN AIRPORT A/S No. A-29.....	D	2.B	2,500,000	104.294	2,607,350	2,500,000	2,500,000	0	0	0	0	4.010	4.010	FA	35,923	100,250	08/22/2013	08/22/2023	
P0606*	AA	9	AES Mexico.....	D	2.C PL	714,132	101.452	724,500	714,132	714,132	0	0	0	0	5.620	5.660	MJSD	111	40,134	11/26/2019	11/26/2027	
P0703#	AB	5	FIBRA Prologis Series B.....	D	2.B FE	2,000,000	102.433	2,048,660	2,000,000	2,000,000	0	0	0	0	3.490	3.490	JJ	34,900	0	07/01/2021	07/01/2031	
P0703#	AC	3	FIBRA Prologis Series C.....	D	2.B FE	2,000,000	102.992	2,059,833	2,000,000	2,000,000	0	0	0	0	3.640	3.640	JJ	36,400	0	07/01/2021	07/01/2033	
P0703#	AE	9	FIBRA Prologis Series E.....	D	2.B FE	15,000,000	103.938	15,590,628	15,000,000	15,000,000	0	0	0	0	4.000	4.000	JJ	300,000	0	07/01/2021	07/01/2039	
Q0458*	AB	5	AQUASURE FIN PTY No. 2014A-19.....	D	1.G FE	18,000,000	105.664	19,019,498	18,000,000	18,000,000	0	0	0	0	4.480	4.481	JJ	378,560	806,400	02/27/2014	02/27/2024	
Q0832*	AG	1	AUSTRALIA PAC Series 2019A.....	D	2.A	2,000,000	96.590	1,931,795	2,000,000	2,000,000	0	0	0	0	3.340	3.340	JD	5,010	66,800	12/04/2019	12/04/2031	
Q0832*	AH	9	AUSTRALIA PAC Series 2019B.....	D	2.A	9,000,000	94.501	8,505,080	9,000,000	9,000,000	0	0	0	0	3.440	3.440	JD	23,220	309,600	12/04/2019	12/04/2034	
Q1629#	AQ	0	Brisbane Airport.....	D	2.B	3,000,000	106.432	3,192,960	3,000,000	3,000,000	0	0	0	0	4.070	4.070	JD	5,427	122,100	06/15/2017	06/15/2032	
Q3629#	AF	0	ETSA UTILITIES Series A No. RA-19.....	D	1.G	4,000,000	101.066	4,042,640	4,000,000	4,000,000	0	0	0	0	3.290	3.290	JD	9,870	131,600	06/04/2014	06/04/2022	
Q3629#	AJ	2	ETSA UTILITIES No. R2027-33/34.....	D	1.G	3,500,000	103.784	3,632,440	3,500,000	3,500,000	0	0	0	0	3.090	3.090	JD	6,008	108,150	06/11/2015	06/11/2027	
Q3629#	AN	3	ETSA UTILITIES Series D Note RD-37.....	D	1.G	9,000,000	104.918	9,442,620	9,000,000	9,000,000	0	0	0	0	3.310	3.310	FA	116,678	297,900	08/10/2016	08/10/2031	
Q3971@	AA	7	GPT RE LIMITED Series A NO. A-14.....	D	1.F FE	10,000,000	104.868	10,486,834	10,000,000	10,000,000	0	0	0	0	3.600	3.600	JD	12,000	360,000	06/19/2013	06/19/2025	
Q5000*	AB	7	ICPF FINANCE Series B.....	D	1.G FE	10,000,000	105.202	10,520,176	10,000,000	10,000,000	0	0	0	0	3.460	3.460	JD	16,339	346,000	09/27/2016	12/14/2031	
Q5601@	AA	0	LENDLEASE ITST Series A.....	D	2.A FE	4,000,000	109.796	4,391,860	4,000,000	4,000,000	0	0	0	0	4.300	4.300	AO	39,178	172,000	04/09/2019	04/09/2029	
Q6235#	AT	9	MIRVAC GROUP Series R.....	D	1.G PL	4,000,000	108.882	4,355,299	4,000,000	4,000,000	0	0	0	0	4.080	4.080	MS	46,693	163,200	06/18/2019	09/18/2030	
Q7450@	AF	7	PERTH AIRPORT Series F No. F-19.....	D	2.B FE	12,000,000	99.890	11,986,800	12,000,000	12,000,000	0	0	0	0	3.600	3.600	JJ	206,400	432,000	07/09/2015	07/09/2027	
Q8562*	AG	0	SONIC HEALTHCARE.....	D	2.C	5,000,000	103.036	5,151,780	5,000,000	5,000,000	0	0	0	0	3.110	3.110	JJ	71,703	155,500	01/15/2020	01/15/2032	
Q8562*	AH	8	SONIC HEALTHCARE.....	D	2.C	10,000,000	102.300	10,230,029	10,000,000	10,000,000	0	0	0	0	3.210	3.210	JJ	148,017	321,000	01/15/2020	01/15/2035	
Q8806#	AB	3	TABCORP FINANCE PTY LTD Series D.....	D	2.C FE	6,000,000	106.845	6,410,697	6,000,000	6,000,000	0	0	0	0	4.720	4.720	JD	14,947	283,200	06/12/2018	06/12/2028	
Q8806#	AC	1	TABCORP FINANCE PTY LTD Series E.....	D	2.C FE	6,000,000	106.567	6,394,011	6,000,000	6,000,000	0	0	0	0	4.820	4.820	JD	15,263	289,200	06/12/2018	06/12/2030	
Q9396#	AH	4	Victoria Power Networks Pty Series B No.....	D	1.G	9,000,000	106.939	9,624,510	9,000,000	9,000,000	0	0	0	0	3.750	3.750	MN	45,938	337,500	05/12/2015	11/12/2026	

E10.61

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description			Code	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
Q9396#	AJ	0	Victoria Power Networks Pty Series A No.....	D		1.G	3,000,000	105.949	3,178,470	3,000,000	3,000,000	0	0	0	0	3.650	3.650	MN	14,904	109,500	05/12/2015	11/12/2024	
Q9396#	AL	5	Victoria Power Networks Pty Series B.....	D		1.G	5,000,000	101.910	5,095,500	5,000,000	5,000,000	0	0	0	0	2.860	2.860	AO	31,381	143,000	10/12/2016	10/12/2028	
R2284#	AB	6	STATNETT SF Series A No. RA-6.....	D		1.F	6,000,000	104.135	6,248,100	6,000,000	6,000,000	0	0	0	0	3.170	3.170	JJ	84,005	190,200	01/22/2013	01/22/2028	
R2284#	AC	4	STATNETT SF Series B No. RB-14.....	D		1.F	5,000,000	104.579	5,228,950	5,000,000	5,000,000	0	0	0	0	3.510	3.510	JJ	77,513	175,500	01/22/2013	01/22/2033	
X5151*	AJ	9	LANDSVIRKJUN.....	D		2.B	1,000,000	101.395	1,013,947	1,000,000	1,000,000	0	0	0	0	2.790	2.790	MN	3,333	27,900	11/18/2020	11/18/2029	
Y7563*	AC	1	SEASPAN HOLDCO III LTD SERIES C.....	D		2.C PL	4,000,000	103.787	4,151,471	4,000,000	4,000,000	0	0	0	0	4.060	4.060	MJSD	11,729	87,516	05/21/2021	06/05/2033	
Y7563*	AD	9	SEASPAN HOLDCO III LTD SERIES D.....	D		2.C PL	8,000,000	103.545	8,283,561	8,000,000	8,000,000	0	0	0	0	4.260	4.260	MJSD	24,613	183,653	05/21/2021	06/05/2036	
3299999	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....							13,492,092,941	XXX	14,734,682,945	12,622,170,345	13,426,516,710	(167,060)	(25,002,789)	5,332,311	0	XXX	XXX	XXX	140,900,940	529,120,382	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																							
02660T	EQ	2	AMERICAN HOME MORTGAGE INVESTM SERIES 20.....			1.A FM	343,928	100.257	353,934	353,027	348,439	0	2,731	0	0	1.843	2.089	MON	522	5,742	08/11/2015	09/25/2045	
12647G	BF	4	CREDIT SUISSE MORTGAGE TRUST SERIES 2013.....			1.A	1,500,191	100.085	1,500,528	1,499,254	1,497,190	0	(2,426)	0	0	3.000	2.983	MON	3,748	44,953	02/02/2015	07/25/2043	
12649R	BF	8	Credit Suisse Mortgage Trust Series 2015.....			1.A	829,087	100.601	819,725	814,828	816,524	0	(5,369)	0	0	3.500	3.238	MON	2,377	28,500	04/29/2015	02/25/2045	
17315C	AM	9	CITIGROUP MTG LOAN TRUST INC REMIC 2009.....			1.A FM	2,031,593	99.417	2,062,284	2,074,377	2,053,760	0	(2,251)	0	0	2.492	2.827	MON	4,308	52,688	11/13/2013	02/10/2051	
22541S	RR	1	CSFB 2004-AR7 4A1 2004-AR7.....			1.A FM	1,635,719	107.569	1,754,046	1,630,624	1,634,351	0	175	0	0	2.464	2.362	MON	3,348	42,099	07/25/2013	11/25/2034	
251563	FB	3	DEUTSCHE MORTGAGE SEC INC 2004-4- 5AR1.....			1.A FM	675,488	103.452	742,916	718,126	691,708	0	3,301	0	0	2.401	4.506	MON	1,437	18,331	02/20/2014	06/25/2034	
32051D	3J	9	First Horizon Asset Sec Inc SERIES 2004.....			1.A FM	1,423,815	102.948	1,519,936	1,476,412	1,434,015	0	(1,302)	0	0	2.078	2.843	MON	2,557	32,119	07/23/2013	06/25/2034	
43739E	AJ	6	HOMEBANC MORTGAGE TRUST SERIES 20042 CLA.....			1.A FM	1,425,133	99.805	1,582,591	1,585,683	1,445,007	0	(1,331)	0	0	0.841	4.102	MON	259	13,501	06/27/2013	12/25/2034	
46640M	AA	8	JP MORGAN MORTGAGE TRUST SERIES 20133 CL.....			1.A	2,973,698	100.360	2,991,414	2,980,684	2,974,059	0	(40)	0	0	3.000	3.030	MON	7,452	89,335	01/26/2015	07/25/2043	
46648C	AH	7	JP Morgan Mortgage Trust SERIES 20171 CL.....			1.A	13,127,422	100.901	13,602,601	13,481,136	13,143,254	0	(130,444)	0	0	3.500	4.957	MON	39,320	470,131	02/17/2017	01/25/2047	
576434	CU	6	MASTR ALTERNATIVE LOANS TRUST SERIES 200.....			1.A FM	2,670,594	103.671	2,643,085	2,549,493	2,648,126	0	(8,696)	0	0	6.000	4.511	MON	12,747	152,970	08/19/2013	03/25/2033	
61760C	AN	5	Morgan Stanley ReRemic Trust SERIES 2010.....			2.B FM	154,739	82.885	192,503	232,254	164,600	0	8,282	0	0	3.156	11.845	MON	611	9,228	09/02/2020	12/26/2046	
67389M	AC	5	Oaks 2015-1 Series 2015-1.....			1.A	1,150,685	101.298	1,162,533	1,147,637	1,146,816	0	(3,634)	0	0	3.500	3.459	MON	3,347	40,167	06/08/2015	04/25/2046	
74922T	AA	4	Residential Accredit Loans I SERIES 2007.....			1.A FM	588,062	96.715	601,846	622,288	598,578	0	8,247	0	0	0.291	1.007	MON	35	1,827	03/05/2019	05/25/2037	
81744F	HK	6	SEQUOIA MORTGAGE TRUST SERIES 20053 CLAS.....			1.A FM	595,176	97.177	637,546	656,067	611,738	0	(4,010)	0	0	0.504	2.051	MON	101	3,294	10/23/2014	05/20/2035	
81744Y	AB	2	SEQUOIA MORTGAGE TRUST SERIES 20134 CLAS.....			1.A	897,147	100.684	1,007,112	1,000,271	933,769	0	(3,637)	0	0	2.500	6.154	MON	2,084	25,007	05/20/2014	04/25/2043	
81745A	AB	3	SEQUOIA MORTGAGE TRUST SERIES 20135 CLAS.....			1.A	1,423,097	100.001	1,514,880	1,514,864	1,453,579	0	(7,010)	0	0	3.000	4.953	MON	3,787	45,446	06/03/2014	05/25/2043	
82280R	AG	4	Shellpoint Co-Originator Trus SERIES 201.....			1.A	4,193,536	99.830	4,372,999	4,380,446	4,204,554	0	(67,797)	0	0	3.500	6.212	MON	12,776	153,315	03/16/2017	04/25/2047	
89179J	AD	8	Towd Point Mortgage Trust SERIES 20204 C.....			1.A	998,953	103.444	1,034,440	1,000,000	998,913	0	(33)	0	0	3.250	3.265	MON	2,708	32,500	10/08/2020	10/25/2060	
92922F	4M	7	WAMU Mortgage Pass-Through Cer Series 20.....			1.A FM	629,811	100.304	665,193	663,177	637,739	0	(2,950)	0	0	0.391	1.397	MON	50	4,591	06/13/2014	10/25/2045	
97652P	AA	9	Winwater Mortgage Loan Trust SERIES 2014.....			1.A	356,015	100.152	344,394	343,872	355,034	0	21	0	0	3.906	1.604	MON	1,119	13,264	07/22/2016	06/20/2044	
97653B	AC	5	WINWATER Mortgage Loan Trust Series 2015.....			1.A	1,040,666	100.969	1,048,130	1,038,071	1,037,349	0	(2,999)	0	0	3.500	3.463	MON	3,028	36,332	06/08/2015	06/20/2045	
66860M	AQ	4	Northwoods Capital Ltd SERIES 201918A CL.....	D		1.B FE	10,000,000	99.999	9,999,900	10,000,000	10,000,000	0	0	0	0	2.020	2.025	FMAN	22,440	0	11/16/2021	05/20/2032	
3399999	Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities.....							50,664,555	XXX	52,154,536	51,762,591	50,829,102	0	(221,172)	0	0	XXX	XXX	XXX	130,161	1,315,340	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																							
05525M	AA	4	BANC OF AMERICA MERRILL LYNCH SERIES 201.....			1.A	1,937,312	117.665	2,110,679	1,793,804	1,907,338	0	(7,056)	0	0	4.185	3.584	MON	4,170	76,119	10/19/2017	08/15/2046	
05525M	AG	1	BANC OF AMERICA MERRILL LYNCH SERIES 201.....			1.A	2,599,704	107.804	2,904,440	2,694,186	2,609,460	0	2,598	0	0	4.214	4.566	MON	6,307	115,107	11/14/2018	08/15/2046	
056083	AJ	7	BXP TRUST SERIES 2017GM CLASS (CMBS) C.....			1.A	18,251,386	103.623	18,911,198	18,250,000	18,247,324	0	(874)	0	0	3.425	3.436	MON	52,086	633,707	11/29/2017	06/13/2039	
056083	AL	2	BXP TRUST SERIES 2017GM CLASS (CMBS) D.....			1.A	12,376,666	102.127	13,276,510	13,000,000	12,469,465	0	23,739	0	0	3.425	4.009	MON	37,102	451,408	02/16/2018	06/13/2039	
056083	AN	8	BXP TRUST SERIES 2017GM CLASS (CMBS) E.....			1.A	3,766,042	99.603	3,984,120	4,000,000	3,804,050	0	8,774	0	0	3.425	4.129	MON	11,416	138,895	06/21/2017	06/13/2039	

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SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description			Code	For rei gn Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
05952A	AH	7	Banc of America Comm Mtg Inc REMIC Ser			4 1.A FM.	146,300	98.446	160,487	163,020	163,020	0	1,385	0	0	6.567	8.029	MON	892	10,854	06/20/2008	02/10/2051	
12515H	BB	0	CD COMMERCIAL MORTGAGE TRUST SERIES 2017			4 1.A	5,149,763	107.042	5,352,100	5,000,000	5,128,134	0	(8,307)	0	0	3.684	3.508	MON	15,360	184,200	07/24/2017	08/15/2050	
125333	AE	4	CITIGROUP COMMERCIAL MORTGAGE SERIES 201			4 1.A	22,281,363	99.867	22,727,732	22,758,000	22,683,964	0	97,157	0	0	3.752	4.236	MON	71,164	865,832	07/24/2017	07/10/2030	
125333	AG	9	CITIGROUP COMMERCIAL MORTGAGE SERIES 201			4 1.A	4,371,770	99.403	4,557,628	4,585,000	4,556,152	0	45,075	0	0	3.752	4.835	MON	14,337	174,437	07/24/2017	07/10/2030	
12591T	AG	1	COMM MORTGAGE TRUST SERIES 2014LC15 CLAS			4 1.A	8,881,408	104.985	8,506,935	8,103,000	8,304,791	0	(91,503)	0	0	4.198	2.992	MON	28,347	340,164	03/18/2015	04/10/2047	
12592P	BH	5	COMM MORTGAGE TRUST SERIES 2014UBS6 CLAS			4 1.A	10,712,891	105.592	10,559,200	10,000,000	10,225,514	0	(77,512)	0	0	4.048	3.206	MON	33,733	404,800	02/05/2015	12/10/2047	
12595H	AJ	7	COMM MORTGAGE TRUST SERIES 2017PANW CLAS			4 3.B FE	8,274,677	99.062	8,469,801	8,550,000	8,362,789	0	21,162	0	0	3.809	4.426	MON	27,137	336,981	10/20/2017	10/10/2029	
129890	AN	9	CALI MORTGAGE TRUST SERIES 2019101C CLAS			4 1.A	988,255	99.422	994,220	1,000,000	989,523	0	462	0	0	4.324	4.492	MON	3,604	43,845	03/07/2019	03/10/2039	
129890	AQ	2	CALI MORTGAGE TRUST SERIES 2019101C CLAS			4 1.A	1,900,200	94.186	1,883,720	2,000,000	1,911,503	0	4,125	0	0	4.324	4.968	MON	7,207	87,690	03/07/2019	03/10/2039	
17320Q	AJ	8	CITIGROUP COMMERCIAL MORTGAGE SERIES 201			4 1.A	7,082,900	100.836	7,582,867	7,520,000	7,438,744	0	52,248	0	0	3.518	4.309	MON	22,043	268,196	02/24/2014	05/10/2035	
17322V	AV	8	CITIGROUP COMMERCIAL MORTGAGE SERIES 201			4 1.A	5,537,473	105.054	5,410,281	5,150,000	5,261,099	0	(43,647)	0	0	3.863	2.954	MON	16,579	198,945	02/05/2015	07/10/2047	
36253G	AE	2	GS MORTGAGE SECURITIES TRUST SERIES 2014			4 1.A	16,106,793	105.743	16,308,743	15,423,000	16,000,474	0	(7,209)	0	0	3.931	3.579	MON	50,523	606,278	07/14/2015	09/10/2047	
36256Q	AG	2	GS MORTGAGE SECURITIES TRUST SERIES 2019			4 1.A	1,000,000	99.658	996,580	1,000,000	1,000,000	0	0	0	2.109	2.118	MON	996	21,314	06/11/2019	06/15/2038		
36257H	BT	2	GS MORTGAGE SECURITIES TRUST SERIES 2019			4 1.A	12,873,083	106.632	13,327,934	12,499,000	12,843,452	0	(15,159)	0	0	3.412	3.242	MON	35,539	426,466	06/26/2019	07/10/2052	
408203	AC	1	Hamlet Securitization Trust SERIES 2020C			4 1.D FE	1,999,992	98.603	1,972,060	2,000,000	1,999,809	0	(131)	0	0	3.833	3.851	MON	6,388	77,787	05/28/2020	10/18/2052	
408203	AE	7	Hamlet Securitization Trust SERIES 2020C			4 1.G FE	1,499,796	97.996	1,469,940	1,500,000	1,499,623	0	(125)	0	0	6.533	6.596	MON	8,166	99,721	12/01/2020	10/18/2052	
408203	AG	2	Hamlet Securitization Trust SERIES 2020C			4 2.C FE	1,499,753	98.480	1,477,200	1,500,000	1,499,566	0	(135)	0	0	8.911	9.033	MON	11,139	136,452	12/01/2020	10/18/2052	
44421G	AG	8	HUDSON YARDS SERIES 201930HY CLASS (CMBS)			4 1.A	5,904,168	104.212	5,992,190	5,750,000	5,883,976	0	(8,170)	0	0	3.443	3.126	MON	10,999	200,729	06/24/2019	06/10/2037	
44422P	AU	6	HUDSONS BAY SIMON JV TRUST SERIES 2015HB			4 1.A	15,449,955	94.752	14,212,800	15,000,000	15,309,175	0	(23,481)	0	0	3.914	3.590	MON	48,926	587,115	11/05/2015	08/05/2034	
50180L	AE	0	Lehman UBS Comm Mtg Trust REMIC Ser 20			4 1.D FM	383,291	99.452	653,625	657,227	383,291	0	0	0	6.318	10.209	MON	2,307	41,375	04/18/2008	04/15/2041		
55375K	AG	1	MORGAN STANLEY MORTGAGE CAPIT SERIES 201			4 1.A	4,598,096	103.425	4,654,125	4,500,000	4,579,764	0	(4,239)	0	0	3.865	3.653	MON	14,493	170,644	08/11/2017	09/13/2039	
55375K	AJ	5	MORGAN STANLEY MORTGAGE CAPIT SERIES 201			4 1.A	11,326,042	100.970	11,611,550	11,500,000	11,353,482	0	6,368	0	0	3.865	4.046	MON	37,038	436,089	08/11/2017	09/13/2039	
61764P	BW	1	MORGAN STANLEY BAML TRUST SERIES 2014C19			4 1.A	4,403,999	104.940	4,368,652	4,163,000	4,310,423	0	(46,932)	0	0	3.832	3.366	MON	13,294	159,526	02/05/2015	12/15/2047	
61765V	AC	2	MORGAN STANLEY CAPITAL I TRUS SERIES 201			4 6	19,687,500	66.900	14,049,000	21,000,000	14,049,000	(6,317,158)	124,584	0	0	1.842	3.116	MON	18,263	440,875	05/18/2016	11/15/2026	
63874T	AG	2	NATIXIS COMMERCIAL MORTGAGE S SERIES 201			4 1.D FE	3,059,591	101.212	3,006,502	2,970,500	3,048,581	0	(4,127)	0	0	4.036	3.668	MON	9,991	119,892	04/12/2019	08/15/2038	
63874T	AJ	6	NATIXIS COMMERCIAL MORTGAGE S SERIES 201			4 1.G FE	13,229,256	99.014	12,717,358	12,844,000	13,181,939	0	(17,749)	0	0	4.187	3.817	MON	44,817	537,804	04/12/2019	08/15/2038	
78413M	AE	8	SFAVE COMMERCIAL MORTGAGE SECU SERIES 20			4 1.A	14,919,795	108.901	17,168,243	15,765,000	15,150,553	0	40,447	0	0	4.144	4.857	MON	54,442	653,302	06/20/2016	01/05/2035	
78426R	AE	2	SG COMMERCIAL MORTGAGE SECURI SERIES 201			4 1.A	7,136,086	104.627	7,533,144	7,200,000	7,141,700	0	1,985	0	0	4.509	4.630	MON	27,057	329,187	02/01/2019	02/15/2041	
78430E	AG	0	SG Commercial Mortgage Securi SERIES 201			4 1.G FE	5,149,580	100.003	5,000,150	5,000,000	5,133,566	0	(7,179)	0	0	3.323	2.999	MON	13,846	166,150	09/27/2019	09/15/2039	
98162J	AN	6	WORLDWIDE PLAZA TRUST SERIES 2017WWP CLA			4 1.A	6,648,576	95.157	6,851,304	7,200,000	6,844,830	0	50,812	0	0	3.596	4.582	MON	21,573	262,475	10/31/2017	11/10/2036	
3499999	Industrial & Miscellaneous - Commercial Mortgage-Backed Securities							261,133,462	XXX	260,763,018	262,038,737	255,276,074	(6,317,158)	117,386	0	XXX	XXX	XXX	781,271	9,804,361	XXX	XXX	
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																							
00111@	AA	2	AES Hawaii Inc			5.C	243,500	96.869	235,876	243,500	243,500	0	0	0	6.870	6.929	MJSD	46	16,728	07/30/2003	06/30/2022		
009098	A*	5	AMAZON CARGO CTL			1.F	8,656,328	112.661	9,752,289	8,656,328	8,656,328	0	0	0	4.494	4.536	MON	22,693	389,016	12/07/2018	11/10/2039		
03027W	AJ	1	AMERICAN TOWER TRUST I			1.A FE	10,000,000	100.151	10,015,100	10,000,000	10,000,000	0	0	0	3.070	3.070	MON	13,644	307,000	03/06/2013	03/15/2023		
03789X	AE	8	Applebees/HOP Funding LLC SERIES 20191A			2.B FE	1,980,000	103.214	2,043,637	1,980,000	1,980,000	0	0	0	4.723	4.751	MJSD	6,754	93,515	05/28/2019	06/07/2049		
038779	AB	0	Arbys Funding LLC SERIES 20201A CLASS A2			4 2.C FE	7,226,624	102.529	7,345,498	7,164,313	7,224,168	0	(1,767)	0	0	3.237	3.182	JAJO	39,296	231,909	10/15/2020	07/30/2050	
05590#	AA	9	BP HOUSTON HQ 2017 CTL Pass Through Trus			1.F	6,589,525	102.994	6,786,807	6,589,525	6,589,525	0	0	0	3.540	3.566	MON	10,368	233,269	11/21/2017	11/15/2032		
12510H	AC	4	Capital Automotive Reit SERIES 20201A CL			4 1.A FE	4,491,535	103.465	4,650,443	4,494,702	4,491,700	0	95	0	0	3.250	3.278	MON	6,492	146,082	01/15/2020	02/15/2050	
12510H	AE	0	Capital Automotive Reit SERIES 20201A CL			4 1.E FE	996,679	102.816	1,025,161	997,083	996,698	0	12	0	0	3.480	3.509	MON	1,542	34,704	01/15/2020	02/15/2050	

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SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	For ei g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
12510H	AH	3			4	2.B FE	999,929	103.329	1,033,290	1,000,000	999,929	0	2	0	0	4.520	4.563	MON	2,009	45,200	01/15/2020	02/15/2050
12532@	AA	8				1.C	161,353	100.965	162,909	161,353	161,353	0	0	0	5.660	5.660	JJ	4,211	9,133	08/04/2004	01/15/2023	
12533#	AA	5				1.C	246,968	100.965	249,351	246,968	246,968	0	0	0	5.660	5.660	JJ	6,446	13,978	08/04/2004	01/15/2023	
12533*	AA	9				1.C	158,612	100.658	159,655	158,612	158,612	0	0	0	5.660	5.661	JJ	4,140	8,977	10/13/2004	01/15/2023	
12533@	AA	7				1.C	115,354	100.658	116,113	115,354	115,354	0	0	0	5.660	5.661	JJ	3,011	6,529	10/13/2004	01/15/2023	
126410	LM	9				1.E FE	1,962,231	105.074	2,061,795	1,962,231	1,962,231	0	0	0	6.251	6.250	JJ	56,559	122,659	12/10/2007	01/15/2023	
12718@	AA	4				1.C Z	5,835,765	102.913	6,005,764	5,835,765	5,835,765	0	0	0	3.330	3.353	MON	8,637	194,331	12/20/2019	03/31/2044	
22160@	AA	6				1.B FE	10,247,179	108.832	11,152,231	10,247,179	10,247,179	0	0	0	3.910	3.942	MON	12,243	400,665	10/03/2017	06/20/2043	
22822R	BD	1			2	1.F FE	5,000,000	104.173	5,208,650	5,000,000	5,000,000	0	0	0	3.663	3.663	MON	8,140	183,150	04/30/2015	05/15/2025	
233046	AF	8			4	2.B FE	11,788,576	104.827	12,354,714	11,788,576	11,788,370	0	(81)	0	4.030	4.048	FMAN	54,094	474,968	06/06/2019	11/20/2047	
233046	AK	7			4	2.B FE	5,073,836	103.998	5,082,902	4,887,500	5,073,267	0	(569)	0	4.021	3.728	FMAN	22,382	0	12/03/2021	05/20/2049	
25654#	AA	0				1.G PL	6,121,178	108.663	6,651,485	6,121,178	6,121,178	0	0	0	5.660	5.583	MAR	260,806	346,459	05/10/2005	03/31/2030	
25755T	AH	3			4	2.A FE	7,218,750	105.067	7,584,524	7,218,750	7,218,750	0	0	0	4.118	4.139	JAJO	54,499	297,268	06/12/2017	07/25/2047	
25755T	AJ	9			4	2.A FE	495,837	102.680	497,998	485,000	495,814	0	(23)	0	4.116	3.941	JAJO	3,660	0	12/10/2021	07/25/2048	
25755T	AK	6			4	2.A FE	6,790,000	105.600	7,170,240	6,790,000	6,790,000	0	0	0	4.328	4.351	JAJO	53,876	293,871	04/18/2018	07/25/2048	
25755T	AL	4			4	2.A FE	982,500	105.630	1,037,815	982,500	982,500	0	0	0	3.668	3.685	JAJO	6,607	36,038	11/06/2019	10/25/2049	
38217T	AA	3			4	1.A FE	1,229,831	100.029	1,230,803	1,230,446	1,229,840	0	4	0	2.630	2.658	MON	1,438	32,361	07/23/2020	04/15/2055	
38217T	AB	1			4	1.C FE	1,181,675	101.436	1,196,480	1,179,542	1,181,651	0	(11)	0	3.230	3.201	MON	1,693	38,099	08/04/2020	04/15/2055	
38217V	AA	8			4	1.A FE	2,287,089	103.703	2,372,884	2,288,154	2,287,117	0	4	0	3.740	3.782	MON	3,803	85,577	04/21/2017	10/15/2052	
38218E	AB	3			4	1.F FE	1,757,769	101.606	1,786,281	1,758,047	1,757,772	0	1	0	3.860	3.896	MON	2,828	69,869	10/09/2019	04/15/2055	
39949#	AA	6				1.F PL	15,000,000	109.954	16,493,174	15,000,000	15,000,000	0	0	0	4.715	4.762	MON	31,433	707,250	11/30/2016	05/15/2052	
39949*	AA	0				1.E PL	9,950,002	98.764	9,827,040	9,950,002	9,950,002	0	0	0	4.210	4.247	MON	18,618	418,895	10/30/2017	10/15/2047	
39950#	AA	2				2.B PL	16,717,969	90.471	15,124,889	16,717,969	16,717,969	0	0	0	4.480	4.522	MON	33,287	748,965	08/31/2017	11/15/2039	
39951@	AA	3				1.C FE	11,993,893	93.893	11,261,438	11,993,893	11,993,893	0	0	0	4.640	4.685	MON	24,734	556,517	04/17/2018	04/15/2048	
40417Q	AA	3			4	1.A FE	1,364,319	103.561	1,414,892	1,366,240	1,364,356	0	2	0	3.570	3.646	MON	1,490	48,775	04/27/2017	09/20/2047	
40417Q	AC	9			4	1.A FE	1,120,024	104.579	1,143,400	1,092,992	1,119,210	0	(70)	0	4.290	3.474	MON	1,433	46,889	12/01/2016	09/20/2047	
42208@	AA	8				1.A	5,657,791	114.447	6,475,185	5,657,791	5,657,791	0	0	0	6.250	6.333	MON	982	353,612	02/28/2010	11/30/2030	
42770L	AA	1			4	1.A FE	2,609,358	103.646	2,705,718	2,610,538	2,609,419	0	(159)	0	3.840	3.888	MON	3,063	100,245	04/22/2015	09/20/2040	
42770U	AA	1			4	1.A FE	2,005,067	103.885	2,083,200	2,005,294	2,005,077	0	3	0	3.990	4.027	MON	2,445	80,011	07/27/2015	09/20/2040	
42770V	AA	9			4	1.A FE	1,178,352	104.355	1,229,780	1,178,458	1,178,355	0	0	0	4.050	4.088	MON	1,458	47,728	02/04/2016	09/20/2041	
42770W	AA	7			4	1.A FE	2,823,283	103.501	2,907,145	2,808,809	2,823,072	0	80	0	3.750	3.559	MON	3,218	105,330	03/09/2017	09/20/2041	
42770X	AA	5			4	1.A FE	1,101,365	102.513	1,141,888	1,113,896	1,101,574	0	(34)	0	3.080	3.604	MON	1,048	34,308	10/04/2017	09/20/2042	
42770X	AC	1			4	1.A FE	932,019	103.678	942,747	909,303	931,201	0	10	0	3.910	2.873	MON	889	35,554	09/15/2016	09/20/2042	
42771A	AB	2			4	1.A FE	4,563,556	102.727	4,574,539	4,453,103	4,560,793	0	(331)	0	3.950	3.075	MON	5,375	175,898	11/30/2017	09/20/2048	
42771L	AC	6			4	1.A FE	1,720,557	103.709	1,741,066	1,678,799	1,719,494	0	(59)	0	4.070	3.141	MON	2,088	68,327	07/26/2017	09/20/2048	
42771T	AA	3			4	1.A FE	3,416,632	104.762	3,579,069	3,416,381	3,416,619	0	0	0	4.280	4.315	MON	4,468	146,221	04/20/2016	09/20/2041	
43722*	AA	5				1.F	5,879,731	105.822	6,222,069	5,879,731	5,879,731	0	0	0	3.370	3.394	MON	8,807	198,147	08/17/2020	10/15/2040	
466365	AC	7			4	2.B FE	13,398,750	106.533	14,274,090	13,398,750	13,398,750	0	0	0	4.970	5.000	FMAN	66,592	665,918	06/28/2019	08/25/2049	
46667#	AA	1				2.B Z	2,987,718	107.088	3,106,311	2,900,697	2,983,243	0	(2,345)	0	3.980	3.766	MON	5,131	115,448	02/03/2020	01/15/2050	
46671*	AA	9				1.F	1,970,273	97.685	1,876,862	1,921,335	1,969,141	0	(1,087)	0	3.287	3.072	MON	2,807	62,217	12/21/2020	04/15/2043	

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SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description			Code	For ei g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
52467@	AJ	4	Stop & Shop.....				2.C Z	1,893,205	110.753	2,075,335	1,873,840	1,879,277	0	(1,103)	0	0	7.539	7.528	MON..	6,279	140,135	06/15/2006.	11/15/2026.
69373V	AA	3	Pacefunding SERIES 20181A CLASS AA.....			4	1.A FE.....	8,808,363	106.152	9,350,254	8,808,363	8,808,363	0	0	0	0	4.540	4.583	MON..	12,219	400,040	03/19/2018.	09/20/2049.
69373V	AB	1	Pacefunding SERIES 20181A CLASS AB.....			4	1.A FE.....	8,808,363	106.152	9,350,254	8,808,363	8,808,363	0	0	0	0	4.540	4.583	MON..	12,219	400,040	07/20/2018.	09/20/2049.
69373V	AC	9	Pacefunding SERIES 20181A CLASS BA.....			4	2.B FE.....	496,758	102.602	509,683	496,758	496,758	0	0	0	0	6.170	6.250	MON..	937	30,657	03/19/2018.	09/20/2049.
69373V	AD	7	Pacefunding SERIES 20181A CLASS BB.....			4	2.B FE.....	340,736	102.602	349,602	340,736	340,736	0	0	0	0	6.170	6.250	MON..	642	21,029	07/20/2018.	09/20/2049.
69375H	AA	2	Pacefunding SERIES 20191A CLASS AA.....			4	1.A FE.....	7,397,050	105.250	7,785,396	7,397,050	7,397,050	0	0	0	0	4.430	4.471	MON..	10,013	325,845	03/15/2019.	09/20/2049.
69375H	AB	0	Pacefunding SERIES 20191A CLASS BA.....			4	2.B FE.....	619,522	105.188	651,660	619,522	619,522	0	0	0	0	7.100	7.206	MON..	1,344	43,782	03/15/2019.	09/20/2049.
69375H	AC	8	Pacefunding SERIES 20191A CLASS AB.....			4	1.A FE.....	10,393,217	105.250	10,938,861	10,393,217	10,393,217	0	0	0	0	4.430	4.471	MON..	14,068	457,829	06/28/2019.	09/20/2049.
69375H	AD	6	Pacefunding SERIES 20191A CLASS BB.....			4	2.B FE.....	796,813	105.188	838,148	796,813	796,813	0	0	0	0	7.100	7.206	MON..	1,729	56,309	06/28/2019.	09/20/2049.
69375P	AA	4	Pacefunding SERIES 20182A CLASS AA.....			4	1.A FE.....	17,546,152	108.316	19,005,290	17,546,152	17,546,152	0	0	0	0	4.890	4.944	MON..	28,600	855,603	10/23/2018.	09/22/2053.
69375P	AB	2	Pacefunding SERIES 20182A CLASS AB.....			4	2.B FE.....	28,550	108.316	30,924	28,550	28,550	0	0	0	0	7.110	7.224	MON..	68	2,024	10/23/2018.	09/22/2053.
69375P	AC	0	Pacefunding SERIES 20182A CLASS BA.....			4	1.A FE.....	11,842,678	101.633	12,036,069	11,842,678	11,842,678	0	0	0	0	4.890	4.972	MON..	19,304	577,485	10/15/2018.	09/22/2053.
69375P	AD	8	Pacefunding SERIES 20182A CLASS BB.....			4	2.B FE.....	40,108	101.633	40,763	40,108	40,108	0	0	0	0	7.110	7.271	MON..	95	2,844	10/15/2018.	09/22/2053.
72353P	AB	2	Pioneer Aircraft Finance Limi SERIES 201.....			4	3.B FE.....	946,396	94.370	893,145	946,429	946,400	0	1	0	0	4.948	5.000	MON..	2,081	46,829	05/23/2019.	06/15/2044.
72703P	AB	9	Planet Fitness Master Issuer SERIES 2018.....			4	2.C FE.....	16,447,500	102.415	16,844,707	16,447,500	16,447,500	0	0	0	0	4.666	4.656	MJSD.	55,426	767,440	07/19/2018.	09/05/2048.
74042J	AJ	2	Preferred Term XXI 144A.....				3.B FE.....	0	75.000	0	0	0	0	0	0	0	5.712	0.000	MJSD.	0	26,725	02/16/2006.	03/22/2036.
74042M	AQ	9	Preferred Term XXII 144A.....				1.E PL.....	0	82.000	0	0	0	0	0	0	0	6.052	0.000	MJSD.	0	24,746	06/08/2006.	06/22/2036.
74043A	AL	5	Preferred Term XXIII 144A.....				3.B FE.....	0	80.000	0	0	0	0	0	0	0	5.792	0.000	MJSD.	0	29,804	09/18/2006.	09/22/2036.
75973L	AA	6	Renew 2017-1 SERIES 20171A CLASS A.....			4	1.A FE.....	884,966	103.200	913,525	885,199	884,970	0	0	0	0	3.670	3.707	MON..	993	32,379	04/21/2017.	09/20/2052.
78442G	PR	1	SLM STUDENT LOAN TRUST SERIES 20055 CLAS.....			4	1.A FE.....	9,687,109	99.762	9,976,200	10,000,000	9,748,418	0	12,970	0	0	0.885	1.161	JAJO..	16,707	94,375	04/20/2017.	10/25/2040.
78442G	QK	5	SLM STUDENT LOAN TRUST SERIES 20057 CLAS.....			4	1.B FE.....	19,312,500	100.005	20,001,000	20,000,000	19,448,751	0	29,560	0	0	0.885	1.200	JAJO..	33,414	188,749	03/30/2017.	01/25/2040.
83546D	AJ	7	Sonic Capital LLC SERIES 20201A CLASS A2.....			4	2.B FE.....	1,925,850	107.495	2,121,235	1,973,333	1,927,924	0	1,289	0	0	4.336	4.590	MON..	2,614	85,564	03/13/2020.	01/20/2050.
84474Y	AA	4	SW AIRLINES 07-1 TRUST.....				1.F FE.....	896,980	101.667	1,032,105	1,015,182	1,008,590	0	9,561	0	0	6.150	8.127	FA.....	26,014	62,434	03/03/2009.	02/01/2024.
84858*	AA	5	SPIRIT 2017-1.....				3.B PL.....	4,000,000	99.439	3,977,541	4,000,000	4,000,000	0	0	0	0	5.110	5.110	FA.....	77,218	204,400	05/10/2018.	02/15/2023.
84858@	AA	3	SPIRIT 2015-1.....				3.A PL.....	3,915,556	99.399	3,892,040	3,915,556	3,915,556	0	0	0	0	4.930	4.931	AO.....	48,259	193,037	05/10/2018.	04/01/2023.
84858W	AA	4	SPIRIT AIR 2017-1 PTT AA.....				1.G FE.....	5,606,926	101.500	5,465,999	5,385,221	5,569,683	0	(15,822)	0	0	3.375	2.733	FA.....	68,662	181,751	10/03/2019.	02/15/2030.
86745J	AA	5	Helios Issuer LLC SERIES 20181A CLASS A.....			4	1.G FE.....	13,388,779	106.362	14,242,475	13,390,567	13,387,761	0	68	0	0	4.870	4.872	JJ.....	291,643	652,121	11/20/2020.	07/20/2048.
86745L	AA	0	Helios Issuer LLC SERIES 2019AA CLASS A.....			4	1.F FE.....	10,399,122	104.008	10,818,967	10,402,052	10,399,311	0	84	0	0	3.750	3.782	MON..	11,919	390,077	06/19/2019.	06/20/2046.
86745N	AA	6	Sunnova Sol Issuer LLC SERIES 20201A CLA.....			4	1.G FE.....	4,760,103	102.958	4,902,688	4,761,833	4,760,124	0	40	0	0	3.350	3.367	JAJO..	27,030	159,521	02/05/2020.	02/01/2055.
86772D	AA	4	SUNRUN CALLISTO ISSUER LLC SERIES 20181.....			4	1.G FE.....	11,012,682	109.771	12,269,698	11,177,541	11,023,581	0	3,823	0	0	5.310	5.486	JAJO..	100,570	593,527	12/11/2018.	04/30/2049.
86772F	AA	9	SUNRUN CALLISTO ISSUER LLC SERIES 20192.....			4	1.F FE.....	7,110,412	104.929	7,464,492	7,113,851	7,110,517	0	69	0	0	3.610	3.630	JAJO..	43,515	256,810	10/17/2019.	01/30/2055.
86773P	AA	6	SUNRUN CALLISTO ISSUER LLC SERIES 20191A.....			4	1.G FE.....	5,616,025	105.535	5,927,211	5,616,346	5,615,989	0	11	0	0	3.980	4.000	MJSD.	621	223,531	05/31/2019.	06/30/2054.
86803N	AA	5	SunStrong 2018-1 Issuer LLC SERIES 20181.....			4	1.F FE.....	13,219,725	104.802	13,858,510	13,223,517	13,219,567	0	90	0	0	5.680	5.723	FMAN.	85,541	751,096	11/20/2018.	11/20/2048.
87168*	AA	3	HIGHLAND DALLAS Ground Lease Tr-18 9.....				1.E FE.....	11,399,942	98.868	11,270,841	11,399,942	11,399,942	0	0	0	0	4.961	5.013	MON..	32,990	565,551	10/11/2018.	10/10/2053.
87289B	AA	2	TCP DLF VIII 2018 CLO LLS Class A-1 Note.....			4	1.A FE.....	20,737,705	100.070	20,752,221	20,737,705	20,737,705	0	0	0	0	1.659	1.662	MJSD.	956	322,445	06/08/2021.	02/28/2030.
87289B	AB	0	TCP DLF VIII 2018 CLO LLS Class A-2 Note.....			4	1.C FE.....	7,575,758	101.810	7,712,879	7,575,758	7,575,758	0	0	0	0	5.709	5.750	MJSD.	1,201	0	12/31/2021.	02/28/2030.
87289B	AD	6	TCP DLF VIII 2018 CLO LLS Class B.....			4	1.F FE.....	3,030,303	102.490	3,105,758	3,030,303	3,030,303	0	0	0	0	6.709	6.765	MJSD.	565	0	12/31/2021.	02/28/2030.
87289B	AE	4	TCP DLF VIII 2018 CLO LLS Class C.....			4	2.B FE.....	2,525,253	103.560	2,615,152	2,525,253	2,525,229	0	(24)	0	0	7.209	7.274	MJSD.	506	0	12/31/2021.	02/28/2030.
87289B	AF	1	TCP DLF VIII 2018 CLO LLS Class D.....			4	3.B FE.....	2,777,778	103.780	2,882,778	2,777,778	2,777,689	0	(89)	0	0	9.709	9.827	MJSD.	749	0	12/31/2021.	02/28/2030.

E10.65

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	For ei g n Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
87289B	AG	9	TCP DLF VIII 2018 CLO LLS Class E		4	B FE	1,262,626	104.970	1,262,626	1,262,626	0	0	0	0	11.209	11.366	MJSD	393	0	12/31/2021	02/28/2030	
87305N	AV	0	TTX Ser 2004-A1		1	F	91,429	100.000	91,429	91,429	0	0	0	0	5.453	5.454	JJ	2,479	4,818	07/22/2004	01/02/2022	
87342R	AC	8	Taco Bell Funding LLC SERIES 20161A CLASS		4	B FE	7,874,609	104.828	7,758,582	7,401,250	0	(13,309)	0	0	4.970	4.447	FMAN	36,784	367,842	06/13/2017	05/25/2046	
87342R	AE	4	Taco Bell Funding LLC SERIES 20181 CLASS		4	B FE	9,700,000	108.903	10,563,591	9,700,000	0	0	0	0	4.940	4.971	FMAN	43,925	479,180	11/14/2018	11/25/2048	
88159D	AA	3	TES LLC SERIES 20171A CLASS A		4	A FE	12,307,526	104.748	12,893,650	12,309,209	0	53	0	0	4.330	4.331	AO	105,117	532,989	11/03/2017	10/20/2047	
88159T	AA	8	SolarCity Corporation d/b/a T SERIES 201		4	G FE	12,958,593	104.354	13,559,959	12,994,192	0	991	0	0	4.120	4.143	FA	194,812	535,361	05/08/2019	02/20/2048	
90783W	AA	1	UNP RR CO 2006 PASS TRST		1	D FE	2,321,549	114.445	2,693,529	2,353,558	0	643	0	0	5.866	6.055	JJ	68,646	138,060	01/12/2009	07/02/2030	
91845#	AA	2	Verizon Communications Inc Series A1 No		2	A	4,928,807	110.059	5,424,583	4,928,807	0	0	0	0	3.812	3.842	MON	8,351	187,886	05/19/2015	05/15/2035	
92854V	AA	3	VIVINT SOLAR FINANCING LLC SERIES 20181A		4	G FE	6,741,464	106.777	7,130,310	6,677,759	0	(1,765)	0	0	4.730	4.646	AO	53,520	315,858	09/30/2019	04/30/2048	
933638	AA	6	WAMU Mortgage Pass-Through Ce SERIES 200		4	D FM	666,116	97.016	664,513	684,952	0	221	0	0	0.843	1.588	MON	481	16,271	02/12/2020	01/25/2047	
95058X	AE	8	WENDYS FUNDING LLC SERIES 20181A CLASS A		4	B FE	9,600,000	104.268	10,009,728	9,600,000	0	0	0	0	3.884	3.903	MJSD	16,572	372,864	12/06/2017	03/15/2048	
95058X	AH	1	WENDYS FUNDING LLC SERIES 20191A CLASS A		4	B FE	4,600,000	106.961	4,920,206	4,600,000	0	0	0	0	4.080	4.101	MJSD	8,341	187,680	06/13/2019	06/15/2049	
96038#	AA	8	WESTIN		1	D PL	14,610,008	96.100	14,040,286	14,610,008	0	0	0	0	4.453	4.495	MON	28,915	650,584	08/10/2017	07/15/2047	
974153	AB	4	Wingstop Funding LLC SERIES 20201A CLASS		4	B FE	2,985,000	100.320	2,994,552	2,985,000	0	0	0	0	2.841	2.851	MJSD	6,125	93,049	10/09/2020	12/05/2050	
00176C	AQ	4	American Money Management Cor SERIES 201		D	C FE	3,248,800	99.840	3,244,800	3,250,000	0	69	0	0	1.654	1.665	FMAN	7,766	27,328	06/22/2021	11/10/2030	
00192R	AJ	7	ARES CLO Ltd SERIES 201535RA CLASS C		D	F FE	956,500	100.218	1,002,180	1,000,000	0	3,957	0	0	2.024	2.834	JAJO	4,385	21,259	10/24/2019	07/15/2030	
033295	AA	4	Anchorage Credit Funding Ltd SERIES 2021		D	A FE	20,000,000	100.000	20,000,000	20,000,000	0	0	0	0	3.000	2.889	JAJO	15,000	0	11/16/2021	01/21/2040	
033296	BJ	2	Anchorage Credit Funding Ltd SERIES 2015		D	F FE	1,000,000	97.380	973,800	1,000,000	0	0	0	0	3.506	3.506	JJ	14,901	0	06/30/2021	07/28/2037	
03329L	AY	7	Anchorage Credit Funding Ltd SERIES 2015		D	D FE	23,000,000	98.937	22,755,510	23,000,000	0	0	0	0	4.628	4.626	AO	195,147	1,064,440	01/17/2020	04/25/2038	
03330E	AJ	3	Anchorage Credit Funding Ltd SERIES 2016		D	A FE	16,000,000	97.171	15,547,360	16,000,000	0	0	0	0	2.871	2.881	JAJO	80,388	344,520	12/24/2020	01/28/2039	
03330H	AA	5	Anchorage Credit Funding Ltd SERIES 2019		D	A FE	20,000,000	98.724	19,744,800	20,000,000	0	0	0	0	3.793	3.793	AO	139,077	758,600	09/27/2019	10/25/2037	
03330L	AS	7	Anchorage Credit Funding Ltd SERIES 2018		D	G FE	5,000,000	99.515	4,975,750	5,000,000	0	0	0	0	3.424	3.439	JAJO	26,631	0	10/25/2021	07/25/2036	
03330P	AA	7	Anchorage Credit Funding Ltd SERIES 2018		D	A FE	27,000,000	99.380	26,832,600	27,000,000	0	0	0	0	4.100	4.099	AO	202,950	1,107,000	01/26/2018	04/25/2036	
03331F	AA	8	Anchorage Credit Funding Ltd SERIES 2019		D	A FE	9,500,000	98.888	9,394,360	9,500,000	0	0	0	0	4.620	4.619	AO	80,465	438,900	02/19/2019	04/25/2037	
03331X	AA	9	Anchorage Credit Funding Ltd SERIES 2019		D	A FE	14,000,000	98.787	13,830,180	14,000,000	0	0	0	0	4.430	4.429	JJ	268,753	620,200	05/02/2019	07/25/2037	
03331X	AJ	0	Anchorage Credit Funding Ltd SERIES 2019		D	C FE	1,000,000	97.619	976,190	1,000,000	0	0	0	0	3.006	3.017	JAJO	12,943	0	06/30/2021	07/25/2037	
03332A	AC	4	Anchorage Credit Funding Ltd SERIES 2020		D	D FE	14,500,000	98.891	14,339,195	14,500,000	0	0	0	0	4.169	4.188	JAJO	110,826	604,505	02/14/2020	04/25/2038	
03332D	AA	2	Anchorage Credit Funding Ltd SERIES 2020		D	A FE	20,000,000	99.183	19,836,600	20,000,000	0	0	0	0	3.177	3.189	JAJO	116,490	653,050	09/04/2020	10/25/2038	
03332P	AG	2	Anchorage Capital CLO LTD SERIES 202117A		D	F FE	2,000,000	99.999	1,999,980	2,000,000	0	0	0	0	2.382	2.259	JAJO	8,997	0	06/04/2021	07/15/2034	
03754L	AN	5	Apex Credit CLO LLC SERIES 20182A CLASS		D	B FE	2,300,000	100.000	2,300,000	2,300,000	0	0	0	0	1.978	1.983	JAJO	9,226	14,267	06/17/2021	10/20/2031	
03754Q	AG	9	Apex Credit CLO LLC SERIES 20152A CLASS		D	B FE	7,500,000	100.098	7,507,350	7,500,000	0	0	0	0	2.030	2.034	JAJO	31,288	117,995	03/24/2021	10/17/2026	
03755H	AC	7	Apex Credit CLO LLC SERIES 20181A CLASS		D	A FE	1,931,550	100.257	1,980,076	1,975,000	0	3,872	0	0	1.345	1.717	JAJO	5,016	27,825	01/28/2020	04/25/2031	
03755H	AE	3	Apex Credit CLO LLC SERIES 20181A CLASS		D	A FE	1,774,260	98.127	1,766,286	1,800,000	0	2,321	0	0	1.165	1.404	JAJO	3,959	22,083	02/05/2020	04/25/2031	
03755H	AG	8	Apex Credit CLO LLC SERIES 20181A CLASS		D	C FE	7,374,375	100.238	7,517,850	7,500,000	0	10,569	0	0	1.735	2.011	JAJO	24,572	135,239	06/18/2019	04/25/2031	
04009G	AC	1	ARES CLO Ltd SERIES 201953A CLASS A2		D	A FE	1,500,000	100.201	1,503,015	1,500,000	0	0	0	0	1.786	1.790	JAJO	5,060	13,654	04/22/2021	04/24/2031	
04015W	BE	3	ARES CLO Ltd SERIES 201639A CLASS BR		D	C FE	5,000,000	100.000	5,000,000	5,000,000	0	0	0	0	1.732	1.735	JAJO	18,036	14,394	08/11/2021	04/18/2031	
04016G	BB	3	ARES CLO Ltd SERIES 201640A CLASS A1		D	A FE	7,500,000	99.952	7,496,400	7,500,000	0	0	0	0	1.002	1.003	JAJO	6,677	0	11/10/2021	01/15/2029	
04017E	AG	7	ARES CLO Ltd SERIES 201432RA CLASS A		D	C FE	9,490,000	100.000	9,490,000	9,490,000	0	0	0	0	1.710	1.714	FMAN	21,177	81,097	07/29/2021	05/15/2030	
04017F	AE	9	ARES CLO Ltd SERIES 201848A CLASS B		D	C FE	2,500,050	100.099	2,502,475	2,500,000	0	(3)	0	0	1.708	1.711	JAJO	8,660	31,147	05/27/2021	07/20/2030	
04017J	AE	1	ARES CLO Ltd SERIES 201849A CLASS B		D	C FE	3,000,900	99.900	2,997,000	3,000,000	0	(56)	0	0	1.775	1.772	JAJO	10,501	27,616	06/11/2021	07/22/2030	

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SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	For ei g n Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
04018A	AE	9	ARES CLO Ltd SERIES 202058A CLASS B.....	D	1.C FE.....	13,082,616	100.000	13,080,000	13,080,000	13,082,504	0	(112)	0	0	1.674	1.674	JAJO.	47,431	56,027	08/04/2021.	01/15/2033.	
04018E	AL	5	ARES CLO Ltd SERIES 202159A CLASS C2.....	D	1.F FE.....	3,000,000	99.461	2,983,830	3,000,000	3,000,000	0	0	0	0	3.350	3.363	JAJO.	18,425	53,042	03/09/2021.	04/25/2034.	
04018F	AC	2	ARES CLO Ltd SERIES 202160A CLASS B.....	D	1.C FE.....	8,000,000	100.000	8,000,000	8,000,000	8,000,000	0	0	0	0	1.782	1.785	JAJO.	29,692	46,497	05/06/2021.	07/18/2034.	
04940A	AC	6	Atlas Senior Loan Fund LTD SERIES 202116.....	D	1.C FE.....	10,000,000	100.000	10,000,000	10,000,000	10,000,000	0	0	0	0	1.828	1.832	JAJO.	37,073	121,742	01/28/2021.	01/20/2034.	
04941G	AL	2	Atlas Senior Loan Fund LTD SERIES 20131A.....	D	1.A FE.....	1,712,046	99.956	1,830,260	1,831,066	1,738,957	0	15,123	0	0	0.990	2.670	FMAN.	2,215	18,623	03/25/2020.	11/17/2027.	
04941G	AQ	1	Atlas Senior Loan Fund LTD SERIES 20131A.....	D	1.C FE.....	7,444,973	99.833	7,432,567	7,445,000	7,444,900	0	(72)	0	0	1.908	1.912	FMAN.	17,752	0	12/20/2021.	11/17/2027.	
04942V	BA	1	Atlas Senior Loan Fund LTD SERIES 201913.....	D	1.C FE.....	8,000,000	100.000	8,000,000	8,000,000	8,000,000	0	0	0	0	1.725	1.729	JAJO.	27,215	71,609	03/19/2021.	04/22/2031.	
04943E	AA	9	Atlas Senior Loan Fund LTD SERIES 202118.....	D	1.A FE.....	2,000,000	100.027	2,000,540	2,000,000	2,000,000	0	0	0	0	0.982	0.871	JAJO.	927	0	11/10/2021.	01/18/2035.	
04965F	AG	6	Atrium CDO Corp SERIES 15A CLASS B.....	D	1.C FE.....	10,000,000	100.633	10,063,300	10,000,000	10,000,000	0	0	0	0	1.875	1.879	JAJO.	36,456	197,156	11/16/2018.	01/23/2031.	
04965L	AJ	7	Atrium CDO Corp SERIES 14A CLASS B.....	D	1.C FE.....	2,400,000	100.095	2,402,280	2,400,000	2,400,000	0	0	0	0	1.824	1.828	JAJO.	9,361	34,028	03/29/2021.	08/23/2030.	
06744N	BJ	5	BARDOT CLO LTD SERIES 20192A CLASS BR.....	D	1.C FE.....	7,500,000	99.710	7,478,250	7,500,000	7,500,000	0	0	0	0	1.725	1.728	JAJO.	25,516	0	09/27/2021.	10/22/2032.	
06762C	AU	2	Babson CLO Ltd SERIES 20202A CLASS CR.....	D	1.F FE.....	2,000,000	100.000	2,000,000	2,000,000	2,000,000	0	0	0	0	2.082	2.087	JAJO.	5,319	0	10/19/2021.	10/15/2033.	
07090A	AS	2	Battalion CLO LTD SERIES 201914A CLASS B.....	D	1.C FE.....	15,000,000	100.000	15,000,000	15,000,000	15,000,000	0	0	0	0	1.978	1.983	JAJO.	26,377	0	11/12/2021.	01/20/2035.	
07090A	AW	3	Battalion CLO LTD SERIES 201914A CLASS C.....	D	1.F FE.....	4,995,000	100.000	5,000,000	5,000,000	4,994,997	0	(3)	0	0	3.773	3.805	JAJO.	16,243	0	11/12/2021.	01/20/2035.	
07133V	AC	0	Battalion CLO LTD SERIES 202119A CLASS B.....	D	1.C FE.....	7,500,000	100.000	7,500,000	7,500,000	7,500,000	0	0	0	0	1.724	1.727	JAJO.	28,009	64,576	03/11/2021.	04/15/2034.	
08179H	AG	5	Benefit Street Partners CLO L SERIES 201.....	D	1.B FE.....	10,000,000	100.000	10,000,000	10,000,000	10,000,000	0	0	0	0	1.632	1.634	JAJO.	35,351	0	10/04/2021.	10/15/2030.	
09628V	AQ	7	Bluemountain CLO Ltd SERIES 20163A CLASS.....	D	1.C FE.....	5,500,000	99.749	5,486,195	5,500,000	5,500,000	0	0	0	0	1.858	1.862	FMAN.	13,341	104,211	11/02/2018.	11/15/2030.	
09629P	AC	0	Bluemountain CLO Ltd SERIES 201822A CLAS.....	D	1.A FE.....	4,950,000	99.134	4,956,700	5,000,000	4,961,468	0	4,123	0	0	1.524	1.682	JAJO.	16,506	80,949	04/30/2019.	07/15/2031.	
10901A	AA	4	Brigade Debt Funding I LTD SERIES 20182A.....	D	1.A FE.....	15,000,000	98.960	14,844,000	15,000,000	15,000,000	0	0	0	0	4.750	4.750	AO	130,625	712,500	08/30/2018.	10/25/2035.	
10901A	AJ	5	Brigade Debt Funding I LTD SERIES 20182A.....	D	1.B FE.....	14,950,000	99.105	14,816,198	14,950,000	14,950,000	0	0	0	0	3.289	3.289	AO	90,146	463,023	10/30/2020.	10/25/2035.	
10901U	AJ	1	Brigade Debt Funding I Ltd SERIES 20181A.....	D	1.B FE.....	15,000,000	99.464	14,919,600	15,000,000	15,000,000	0	0	0	0	3.249	3.249	AO	89,348	475,166	10/22/2020.	04/25/2036.	
12232K	AJ	9	Burnham Park CLO Ltd SERIES 20161A CLASS.....	D	1.C FE.....	4,300,000	99.923	4,296,689	4,300,000	4,300,000	0	0	0	0	1.628	1.631	JAJO.	14,197	36,309	06/18/2021.	10/20/2029.	
12481H	AU	9	CBAM CLO Management SERIES 20173A CLASS.....	D	1.F FE.....	1,000,000	100.361	1,003,610	1,000,000	1,000,000	0	0	0	0	2.582	2.590	JAJO.	5,306	6,531	06/30/2021.	07/17/2034.	
12511A	AE	4	CBAM CLO Management SERIES 202013A CLASS.....	D	1.C FE.....	7,000,000	96.759	6,773,130	7,000,000	7,000,000	0	0	0	0	2.561	2.569	JAJO.	35,356	151,384	11/24/2020.	01/20/2034.	
13079W	DE	5	Symphony CLO Ltd SERIES 20129A CLASS BR3.....	D	1.C FE.....	15,000,000	100.000	15,000,000	15,000,000	15,000,000	0	0	0	0	1.882	1.886	JAJO.	57,229	19,081	09/08/2021.	07/16/2032.	
143109	AN	6	Carlyle Global Market Strategi SERIES 20.....	D	1.B FE.....	393,600	99.931	399,724	400,000	394,576	0	929	0	0	1.578	2.039	JAJO.	1,280	6,654	12/18/2020.	10/20/2027.	
14310M	BC	0	Carlyle Global Market Strateg SERIES 201.....	D	1.F FE.....	6,626,900	99.564	6,969,480	7,000,000	6,695,337	0	31,887	0	0	1.924	2.874	JAJO.	28,427	140,931	12/05/2019.	04/17/2031.	
14311M	AS	5	Carlyle Global Market Strateg SERIES 201.....	D	1.D FE.....	4,475,000	100.069	4,478,088	4,475,000	4,475,000	0	0	0	0	2.032	2.037	JAJO.	16,415	0	12/16/2021.	07/28/2028.	
14312J	BA	9	Carlyle Global Market Strateg SERIES 201.....	D	1.C FE.....	5,000,000	100.000	5,000,000	5,000,000	5,000,000	0	0	0	0	1.778	1.782	JAJO.	18,029	5,047	09/17/2021.	01/20/2032.	
14314L	AG	0	Carlyle Global Market Strateg SERIES 201.....	D	1.C FE.....	7,680,000	100.247	7,698,970	7,680,000	7,680,000	0	0	0	0	1.660	1.663	FMAN.	15,936	63,688	07/15/2021.	05/15/2031.	
14314L	AJ	4	Carlyle Global Market Strateg SERIES 201.....	D	1.F FE.....	3,834,000	96.892	3,875,680	4,000,000	3,868,227	0	13,740	0	0	1.983	2.682	FMAN.	10,355	80,845	06/28/2019.	05/15/2031.	
14315J	AG	4	Carlyle Global Market Strateg SERIES 201.....	D	1.F FE.....	11,681,827	99.999	11,970,880	11,971,000	11,727,752	0	24,374	0	0	2.525	2.964	JAJO.	59,611	314,482	03/04/2020.	07/20/2031.	
14315L	AE	4	Carlyle Global Market Strateg SERIES 201.....	D	1.C FE.....	9,992,000	99.899	9,989,900	10,000,000	9,992,639	0	639	0	0	1.679	1.697	JAJO.	30,775	130,742	03/17/2021.	07/27/2031.	
14316A	AE	7	Carlyle Global Market Strateg SERIES 201.....	D	1.C FE.....	12,935,000	99.763	12,969,190	13,000,000	12,941,034	0	6,034	0	0	1.528	1.640	JAJO.	40,286	155,943	03/19/2021.	01/20/2030.	
14316C	AG	8	Carlyle Global Market Strateg SERIES 201.....	D	1.C FE.....	4,907,500	100.100	5,005,000	5,000,000	4,920,472	0	9,351	0	0	1.724	2.090	JAJO.	18,673	91,088	09/01/2020.	07/15/2030.	
149420	AE	1	Catskill Park CLO LTD SERIES 20171A CLAS.....	D	1.B FE.....	2,100,000	100.018	2,100,378	2,100,000	2,100,000	0	0	0	0	1.828	1.832	JAJO.	7,785	40,255	12/15/2020.	04/20/2029.	
15186A	AA	9	Centerbridge Credit Funding L SERIES 202.....	D	1.A FE.....	20,000,000	100.000	20,000,000	20,000,000	20,000,000	0	0	0	0	3.050	2.797	JAJO.	0	0	12/21/2021.	01/25/2040.	
15186P	AA	6	Centerbridge Credit Funding Lt SERIES 20.....	D	1.A FE.....	31,000,000	98.795	30,626,450	31,000,000	31,000,000	0	0	0	0	3.164	3.176	JAJO.	179,821	441,378	04/08/2021.	07/25/2039.	
15186P	AC	2	Centerbridge Credit Funding Lt SERIES 20.....	D	1.C FE.....	7,000,000	99.235	6,946,450	7,000,000	7,000,000	0	0	0	0	3.564	3.579	JAJO.	45,738	112,266	04/08/2021.	07/25/2039.	
16409T	AE	9	Chenango Park CLO, Ltd. SERIES 20181A CL.....	D	1.C FE.....	5,000,500	99.766	4,988,300	5,000,000	5,000,462	0	(38)	0	0	1.674	1.675	JAJO.	18,131	43,330	05/12/2021.	04/15/2030.	

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SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description			Code	For rei g n Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
17275G	AA	4	Cirrus Funding 2018-1 Ltd SERIES 20181A.....	D	.....4	1.A FE.....	20,100,000	101.900	20,481,900	20,100,000	20,100,000	.....0	.....0	.....0	.....0	4.800	4.799	JJ.....	418,080	964,800	11/02/2018	01/25/2037
17275G	AL	0	Cirrus Funding 2018-1 Ltd SERIES 20181A.....	D	.....	1.B FE.....	15,500,000	98.599	15,282,845	15,500,000	15,500,000	.....0	.....0	.....0	.....0	3.214	3.214	JJ.....	215,874	249,085	01/11/2021	01/25/2037
22615M	AY	8	Crestline Denali CLO XIV LTD SERIES 2016.....	D	.....	1.C FE.....	12,000,000	100.000	12,000,000	12,000,000	12,000,000	.....0	.....0	.....0	.....0	1.885	1.889	JAJO.....	44,594	20,191	09/03/2021	10/23/2031
22845J	AG	6	Crown Point CLO Ltd SERIES 202111A CLASS.....	D	.....	2.C FE.....	2,000,000	100.000	2,000,000	2,000,000	2,000,000	.....0	.....0	.....0	.....0	3.732	3.525	JAJO.....	1,866	.....0	12/03/2021	01/17/2034
24823D	AU	0	DENALI CAPITAL CLO XI LTD SERIES 20151A.....	D	.....	1.A FE.....	3,799,640	100.072	3,802,736	3,800,000	3,799,660	.....0	.....20	.....0	.....0	1.778	1.785	JAJO.....	13,702	34,984	07/13/2021	10/20/2028
25255A	AA	4	Diameter Credit Funding I SERIES 20191A.....	D	.....4	1.A FE.....	1,711,000	98.822	1,690,844	1,711,000	1,711,000	.....0	.....0	.....0	.....0	4.600	4.599	JJ.....	34,106	78,706	05/01/2019	07/25/2037
262431	AD	1	Dryden Senior Loan Fund SERIES 201750A C.....	D	.....	1.C FE.....	250,000	100.130	250,325	250,000	250,000	.....0	.....0	.....0	.....0	1.774	1.777	JAJO.....	961	1,140	08/03/2021	07/15/2030
26245R	AG	5	Dryden Senior Loan Fund SERIES 201858A C.....	D	.....4	1.F FE.....	953,200	100.054	1,000,540	1,000,000	962,253	.....0	.....3,906	.....0	.....0	1.924	2.713	JAJO.....	4,061	20,131	10/21/2019	07/17/2031
30259A	AA	0	FDL Limited SERIES 20173A CLASS A1.....	D	.....4	1.A FE.....	15,000,000	99.239	14,885,850	15,000,000	15,000,000	.....0	.....0	.....0	.....0	3.900	3.899	JJ.....	253,500	585,000	11/29/2017	01/25/2036
30259A	AN	2	FDL Limited SERIES 20173A CLASS BR.....	D	.....4	1.D FE.....	9,590,000	98.801	9,475,016	9,590,000	9,590,000	.....0	.....0	.....0	.....0	3.374	3.374	JJ.....	140,212	202,229	11/24/2020	01/25/2036
34955Y	AE	9	Fortress Credit BSL Limited SERIES 20181.....	D	.....4	1.C FE.....	6,975,000	100.890	7,062,300	7,000,000	6,979,327	.....0	.....2,175	.....0	.....0	1.895	1.959	JAJO.....	25,791	109,561	10/14/2021	07/23/2031
34956N	AC	6	Fortress Credit BSL Limited SERIES 20191.....	D	.....4	1.A FE.....	15,000,000	100.011	15,001,650	15,000,000	15,000,000	.....0	.....0	.....0	.....0	2.125	2.130	JAJO.....	61,976	333,964	06/21/2019	07/23/2032
34960N	AN	6	Fortress Credit BSL Limited SERIES 20151.....	D	.....	1.C FE.....	1,997,500	99.683	1,993,660	2,000,000	1,997,589	.....0	.....89	.....0	.....0	1.862	1.891	JAJO.....	7,653	.....0	10/14/2021	04/18/2031
34962H	AC	1	Fortress Credit BSL Limited SERIES 20211.....	D	.....	1.C FE.....	1,001,000	99.592	995,920	1,000,000	1,000,944	.....0	.....(56)	.....0	.....0	1.978	1.966	JAJO.....	4,011	13,719	04/13/2021	04/20/2033
375415	AC	0	GILBERT PARK CLO LTD SERIES 20171A CLASS.....	D	.....	1.C FE.....	250,000	99.957	249,893	250,000	250,000	.....0	.....0	.....0	.....0	1.724	1.727	JAJO.....	934	2,230	05/20/2021	10/15/2030
38123H	AN	4	Goldentree Loan Opportunities SERIES 201.....	D	.....	1.A FE.....	2,000,000	100.015	2,000,300	2,000,000	2,000,000	.....0	.....0	.....0	.....0	1.242	1.244	JAJO.....	4,415	.....0	12/09/2021	10/29/2029
381362	AU	6	GoldenTree Credit Opportuniti SERIES 201.....	D	.....	1.C FE.....	10,000,000	100.000	10,000,000	10,000,000	10,000,000	.....0	.....0	.....0	.....0	2.466	2.473	MJSD.....	11,643	127,416	05/27/2021	06/15/2034
38175C	AA	0	Golub Capital Partners CLO Lt SERIES 201.....	D	.....4	1.A FE.....	6,940,500	99.387	6,957,090	7,000,000	6,954,040	.....0	.....4,838	.....0	.....0	1.605	1.756	JAJO.....	21,215	117,022	04/29/2019	01/25/2031
38175C	AC	6	Golub Capital Partners CLO Lt SERIES 201.....	D	.....4	1.C FE.....	11,500,000	98.371	11,312,665	11,500,000	11,500,000	.....0	.....0	.....0	.....0	1.935	1.938	JAJO.....	42,022	230,622	12/07/2017	01/25/2031
38175C	AE	2	Golub Capital Partners CLO Lt SERIES 201.....	D	.....4	1.F FE.....	9,000,000	99.959	8,996,310	9,000,000	9,000,000	.....0	.....0	.....0	.....0	2.585	2.592	JAJO.....	43,937	239,637	12/07/2017	01/25/2031
38175C	AG	7	Golub Capital Partners CLO Lt SERIES 201.....	D	.....4	2.C FE.....	8,000,000	99.554	7,964,320	8,000,000	8,000,000	.....0	.....0	.....0	.....0	3.885	3.900	JAJO.....	58,699	318,166	12/07/2017	01/25/2031
38175J	AA	5	Golub Capital Partners CLO Lt SERIES 201.....	D	.....4	1.A FE.....	9,985,000	100.095	10,009,500	10,000,000	9,988,420	.....0	.....1,250	.....0	.....0	1.785	1.815	JAJO.....	33,707	185,375	05/13/2019	10/25/2030
38175U	AQ	5	Golub Capital Partners CLO L SERIES 2018.....	D	.....4	1.C FE.....	17,000,000	97.142	16,514,140	17,000,000	17,000,000	.....0	.....0	.....0	.....0	2.633	2.642	JAJO.....	88,279	447,610	09/04/2020	07/20/2030
38176E	AN	7	Golub Capital Partners CLO 40 SERIES 201.....	D	.....	1.B FE.....	15,000,000	100.000	15,000,000	15,000,000	15,000,000	.....0	.....0	.....0	.....0	1.835	1.839	JAJO.....	51,978	.....0	10/21/2021	01/25/2032
38176P	AC	6	Golub Capital Partners CLO Lt SERIES 201.....	D	.....4	1.A FE.....	9,000,000	100.181	9,016,290	9,000,000	9,000,000	.....0	.....0	.....0	.....0	2.043	2.047	FMAN.....	29,109	189,734	06/07/2019	06/21/2031
38176P	AE	2	Golub Capital Partners CLO Lt SERIES 201.....	D	.....4	1.C FE.....	12,500,000	99.886	12,485,750	12,500,000	12,500,000	.....0	.....0	.....0	.....0	2.543	2.549	FMAN.....	50,325	326,888	06/07/2019	06/21/2031
38176P	AG	7	Golub Capital Partners CLO Lt SERIES 201.....	D	.....4	1.F FE.....	7,000,000	100.000	7,000,000	7,000,000	7,000,000	.....0	.....0	.....0	.....0	3.593	3.606	FMAN.....	39,820	257,578	06/07/2019	06/21/2031
38178A	AC	7	Golub Capital Partners CLO Lt SERIES 201.....	D	.....	1.C FE.....	1,001,400	99.614	996,140	1,000,000	1,001,255	.....0	.....(145)	.....0	.....0	1.878	1.849	JAJO.....	3,809	13,396	03/15/2021	04/20/2029
38178B	AC	5	Golub Capital Partners CLO Lt SERIES 201.....	D	.....	1.C FE.....	12,000,000	100.000	12,000,000	12,000,000	12,000,000	.....0	.....0	.....0	.....0	1.678	1.682	JAJO.....	40,837	107,195	03/18/2021	04/20/2034
38178M	AA	5	Golub Capital Partners ABS Fu SERIES 201.....	D	.....	1.F FE.....	2,000,000	99.370	1,987,400	2,000,000	2,000,000	.....0	.....0	.....0	.....0	3.100	3.112	JAJO.....	12,228	21,183	06/03/2021	07/20/2030
390556	AS	7	Great Lakes CLO Ltd SERIES 20141A CLASS.....	D	.....4	2.B FE.....	15,000,000	99.547	14,932,050	15,000,000	15,000,000	.....0	.....0	.....0	.....0	4.124	4.145	JAJO.....	134,022	638,263	10/06/2017	10/15/2029
46616A	AU	0	JFIN CLO Ltd SERIES 20121A CLASS BR.....	D	.....	1.C FE.....	3,998,000	99.181	3,967,240	4,000,000	3,998,183	.....0	.....183	.....0	.....0	2.478	2.499	JAJO.....	20,101	76,799	04/09/2021	07/20/2028
46616K	AS	3	JFIN CLO Ltd SERIES 20131A CLASS CR.....	D	.....4	2.C FE.....	985,000	100.029	1,000,290	1,000,000	988,141	.....0	.....1,323	.....0	.....0	4.108	4.431	JAJO.....	8,331	42,286	12/24/2019	01/20/2030
48249V	AN	1	KKR FINANCIAL CLO LTD SERIES 20131A CLAS.....	D	.....4	1.A FE.....	11,250,000	100.080	11,259,000	11,250,000	11,250,000	.....0	.....0	.....0	.....0	1.414	1.416	JAJO.....	34,464	169,588	04/03/2017	04/15/2029
48250L	AY	5	KKR Financial CLO Ltd SERIES 9 CLASS BR2.....	D	.....	1.B FE.....	13,000,000	100.000	13,000,000	13,000,000	13,000,000	.....0	.....0	.....0	.....0	1.774	1.778	JAJO.....	49,957	119,266	03/25/2021	07/15/2030
48250M	AL	1	KKR Financial CLO Ltd SERIES 11 CLASS BR.....	D	.....	1.C FE.....	577,100	100.683	583,961	580,000	577,365	.....0	.....265	.....0	.....0	1.624	1.725	JAJO.....	2,040	7,412	02/26/2021	01/15/2031
48251B	BA	7	KKR Financial CLO Ltd SERIES 16 CLASS BR.....	D	.....	1.F FE.....	1,000,000	100.000	1,000,000	1,000,000	1,000,000	.....0	.....0	.....0	.....0	2.378	2.385	JAJO.....	4,823	995	08/31/2021	10/20/2034
48251F	AJ	0	KKR Financial CLO Ltd SERIES 17 CLASS BR.....	D	.....	1.C FE.....	16,350,000	100.000	16,350,000	16,350,000	16,350,000	.....0	.....0	.....0	.....0	1.724	1.727	JAJO.....	61,060	162,024	03/15/2021	04/15/2034
48251F	AN	1	KKR Financial CLO Ltd SERIES 17 CLASS C2.....	D	.....	1.F FE.....	7,050,000	99.447	7,011,014	7,050,000	7,050,000	.....0	.....0	.....0	.....0	3.440	3.455	JAJO.....	51,199	134,733	03/15/2021	04/15/2034
48251J	AN	3	KKR Financial CLO Ltd SERIES 18 CLASS BR.....	D	.....	1.B FE.....	15,000,000	100.000	15,000,000	15,000,000	15,000,000	.....0	.....0	.....0	.....0	1.732	1.735	JAJO.....	54,109	.....0	10/06/2021	07/18/2030

E10.68

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	For ei g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
48251M	AU	0	KKR Financial CLO Ltd SERIES 15 CLASS BR.....	D	.....4	1.C FE.....	40,500,000	100.915	40,870,575	40,500,000	40,500,000	0	0	0	0	1.932	1.936	JAJO.	162,970	815,386	11/20/2018.	01/18/2032.
48251T	AD	3	KKR Financial CLO Ltd SERIES 20 CLASS D.....	D	.....4	2.C FE.....	913,000	99.999	999,990	1,000,000	929,768	0	7,368	0	0	2.874	4.581	JAJO.	6,146	29,976	10/30/2019.	10/16/2030.
48273L	AC	6	KVK CLO Ltd SERIES 20181A CLASS B.....	D	.....4	1.A FE.....	1,000,200	99.749	997,490	1,000,000	1,000,190	0	(10)	0	0	1.814	1.813	FMAN.	2,116	8,100	09/17/2021.	05/20/2029.
48661Y	AA	2	Kayne CLO SERIES 20194A CLASS B1.....	D	.....4	1.C FE.....	1,000,000	100.914	1,009,140	1,000,000	1,000,000	0	0	0	0	2.085	2.089	JAJO.	3,937	23,087	03/21/2019.	04/25/2032.
50188W	AE	8	LCM Ltd Partnership SERIES 20A CLASS AR.....	D	.....4	1.A FE.....	2,311,212	100.021	2,582,902	2,582,360	2,373,075	0	35,819	0	0	1.168	3.998	JAJO.	6,117	32,232	03/20/2020.	10/20/2027.
50188W	AF	5	LCM Ltd Partnership SERIES 20A CLASS BR.....	D	.....4	1.A FE.....	1,000,000	100.181	1,001,810	1,000,000	1,000,000	0	0	0	0	1.678	1.682	JAJO.	3,403	13,129	03/08/2021.	10/20/2027.
50204A	AE	6	LCM Ltd Partnership SERIES 32A CLASS B.....	D	.....4	1.C FE.....	7,988,206	100.348	8,017,805	7,990,000	7,988,346	0	140	0	0	1.828	1.836	JAJO.	29,621	59,151	04/19/2021.	07/20/2034.
55283L	AA	3	MAPS LTD SERIES 20191A CLASS A.....	D	.....4	1.F FE.....	1,884,768	98.444	1,855,471	1,884,799	1,884,768	0	1	0	0	4.458	4.500	MON.	3,734	84,024	02/20/2019.	03/15/2044.
55283L	AB	1	MAPS LTD SERIES 20191A CLASS B.....	D	.....4	3.A FE.....	1,358,129	97.454	1,323,561	1,358,139	1,358,126	0	0	0	0	5.560	5.625	MON.	3,356	75,513	02/20/2019.	03/15/2044.
55283L	AC	9	MAPS LTD SERIES 20191A CLASS C.....	D	.....4	5.B FE.....	884,530	89.489	791,566	884,540	884,525	0	(1)	0	0	7.385	7.500	MON.	2,903	36,739	10/15/2021.	03/15/2044.
55818R	BA	3	Madison Park Funding Ltd SERIES 201414A.....	D	.....4	1.C FE.....	2,500,000	99.794	2,494,850	2,500,000	2,500,000	0	0	0	0	1.825	1.829	JAJO.	8,998	35,664	03/31/2021.	10/22/2030.
55819D	AE	6	Madison Park Funding Ltd SERIES 201831A.....	D	.....4	1.A FE.....	12,411,730	100.141	12,517,625	12,500,000	12,431,867	0	7,606	0	0	1.625	1.743	JAJO.	39,494	204,234	04/09/2021.	01/23/2031.
55819D	AJ	5	Madison Park Funding Ltd SERIES 201831A.....	D	.....4	1.F FE.....	1,962,000	100.850	2,017,000	2,000,000	1,970,913	0	3,181	0	0	2.275	2.598	JAJO.	8,847	47,587	04/23/2019.	01/23/2031.
55819G	AQ	2	Madison Park Funding Ltd SERIES 201934A.....	D	.....4	1.C FE.....	14,800,000	100.000	14,800,000	14,800,000	14,800,000	0	0	0	0	1.786	1.790	JAJO.	49,191	134,717	04/12/2021.	04/25/2032.
55819Q	BA	4	Madison Park Funding Ltd SERIES 201519A.....	D	.....4	1.B FE.....	250,000	100.756	251,890	250,000	250,000	0	0	0	0	1.625	1.628	JAJO.	801	2,097	05/20/2021.	01/22/2028.
55819T	AQ	4	Madison Park Funding Ltd SERIES 201620A.....	D	.....4	1.A FE.....	4,921,000	100.087	5,004,350	5,000,000	4,939,311	0	7,166	0	0	1.432	1.708	JAJO.	13,127	75,269	07/25/2019.	07/27/2030.
55819X	BC	5	Madison Park Funding Ltd SERIES 201622A.....	D	.....4	1.C FE.....	1,950,000	99.566	1,493,490	1,500,000	1,500,000	0	0	0	0	1.724	1.727	JAJO.	5,602	20,285	03/31/2021.	01/15/2033.
55820N	AQ	4	Madison Park Funding Ltd SERIES 201624A.....	D	.....4	1.C FE.....	2,599,480	100.037	2,600,962	2,600,000	2,599,489	0	9	0	0	1.878	1.887	JAJO.	9,903	0	12/09/2021.	10/20/2029.
55820T	AN	8	Madison Park Funding Ltd SERIES 201723A.....	D	.....4	1.F FE.....	1,000,000	99.999	999,990	1,000,000	1,000,000	0	0	0	0	2.129	2.134	JAJO.	3,902	7,871	06/04/2021.	07/27/2031.
55821A	AE	8	Madison Park Funding Ltd SERIES 201828A.....	D	.....4	1.C FE.....	4,496,400	99.903	4,495,635	4,500,000	4,496,605	0	205	0	0	1.724	1.744	JAJO.	16,805	19,850	08/09/2021.	07/15/2030.
55821G	AG	0	Madison Park Funding Ltd SERIES 202151A.....	D	.....4	1.C FE.....	11,750,000	99.999	11,749,883	11,750,000	11,750,000	0	0	0	0	1.830	1.833	JAJO.	112,193	0	06/02/2021.	07/19/2034.
55821K	AE	6	Madison Park Funding Ltd SERIES 202138A.....	D	.....4	1.C FE.....	4,435,000	99.999	4,434,956	4,435,000	4,435,000	0	0	0	0	1.782	1.573	JAJO.	43,703	0	05/14/2021.	07/17/2034.
55822B	AA	3	Madison Park Funding Ltd SERIES 202152A.....	D	.....4	1.A FE.....	2,500,000	100.000	2,500,000	2,500,000	2,500,000	0	0	0	0	1.025	1.026	JAJO.	214	0	11/18/2021.	01/22/2035.
55954E	AS	8	Magnetite CLO Ltd SERIES 201617A CLASS B.....	D	.....4	1.C FE.....	2,250,000	100.675	2,265,188	2,250,000	2,250,000	0	0	0	0	1.678	1.682	JAJO.	7,657	29,540	03/25/2021.	07/20/2031.
55954L	AE	3	Magnetite CLO Ltd SERIES 201514RA CLASS.....	D	.....4	1.C FE.....	805,000	100.050	805,403	805,000	805,000	0	0	0	0	1.730	1.733	JAJO.	2,862	10,833	03/25/2021.	10/18/2031.
56578H	AE	6	Marathon CLO LTD SERIES 20192A CLASS A2A.....	D	.....4	1.C FE.....	15,445,025	100.115	15,367,653	15,350,000	15,430,730	0	(7,170)	0	0	2.588	2.505	JAJO.	80,563	412,588	12/16/2020.	01/20/2033.
56578H	AG	1	Marathon CLO LTD SERIES 20192A CLASS A2B.....	D	.....4	1.C FE.....	7,980,000	100.077	8,006,160	8,000,000	7,984,235	0	1,265	0	0	4.060	4.117	JAJO.	64,058	324,800	11/21/2019.	01/20/2033.
56578K	AC	3	Marathon CLO LTD SERIES 201812A CLASS A2.....	D	.....4	1.C FE.....	5,433,200	100.667	5,476,285	5,440,000	5,434,741	0	5,476,573	0	0	2.082	2.107	JAJO.	23,590	117,791	05/22/2019.	04/18/2031.
56579A	AW	0	Marathon CLO LTD SERIES 20191A CLASS ABN.....	D	.....4	1.A FE.....	5,000,000	100.000	5,000,000	5,000,000	5,000,000	0	0	0	0	1.694	1.697	JAJO.	18,348	10,130	08/13/2021.	04/15/2032.
56607T	AE	5	Marble Point CLO XXIII Ltd SERIES 20214A.....	D	.....4	1.C FE.....	15,000,000	100.000	15,000,000	15,000,000	15,000,000	0	0	0	0	1.975	1.980	JAJO.	2,469	0	11/24/2021.	01/22/2035.
56607T	AL	9	Marble Point CLO XXIII Ltd SERIES 20214A.....	D	.....4	1.F FE.....	5,000,000	100.000	5,000,000	5,000,000	5,000,000	0	0	0	0	4.067	4.087	JAJO.	1,130	0	11/24/2021.	01/22/2035.
59801M	AE	8	MidOcean Credit CLO SERIES 20188A CLASS.....	D	.....4	1.C FE.....	13,888,325	99.911	13,987,540	14,000,000	13,910,301	0	9,820	0	0	1.814	1.953	FMAN.	29,629	260,181	02/21/2020.	02/20/2031.
59802M	AC	1	MidOcean Credit CLO SERIES 20189A CLASS.....	D	.....4	1.A FE.....	4,447,775	99.956	4,448,042	4,450,000	4,447,933	0	158	0	0	1.628	1.641	JAJO.	14,693	56,755	04/05/2021.	07/20/2031.
59802U	AN	9	MidOcean Credit CLO SERIES 20143A CLASS.....	D	.....4	1.D FE.....	3,060,000	100.000	3,060,000	3,060,000	3,060,000	0	0	0	0	1.924	1.928	JAJO.	11,774	38,076	06/25/2021.	04/21/2031.
59802X	AW	3	MidOcean Credit CLO SERIES 20166A CLASS.....	D	.....4	1.C FE.....	7,000,000	100.000	7,000,000	7,000,000	7,000,000	0	0	0	0	1.828	1.832	JAJO.	25,951	66,224	03/12/2021.	04/20/2033.
61033R	AE	3	Monroe Capital MML CLO SERIES 20171A CLA.....	D	.....4	1.E FE.....	5,000,000	99.999	4,999,950	5,000,000	5,000,000	0	0	0	0	2.825	2.834	JAJO.	27,856	146,500	09/22/2017.	04/22/2029.
61033R	AG	8	Monroe Capital MML CLO SERIES 20171A CLA.....	D	.....4	2.B FE.....	19,500,000	99.404	19,383,780	19,500,000	19,500,000	0	0	0	0	4.375	4.396	JAJO.	168,251	877,800	09/22/2017.	04/22/2029.
61034H	AE	4	Monroe Capital MML CLO VI LT SERIES 2018.....	D	.....4	1.F FE.....	10,000,000	99.138	9,913,800	10,000,000	10,000,000	0	0	0	0	2.374	2.380	JAJO.	51,429	248,078	02/01/2018.	04/15/2030.
61034H	AG	9	Monroe Capital MML CLO VI LT SERIES 2018.....	D	.....4	2.C FE.....	9,000,000	99.266	8,933,940	9,000,000	9,000,000	0	0	0	0	3.524	3.537	JAJO.	68,711	328,208	02/01/2018.	04/15/2030.

E10.69

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description			Code	For ei g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
668468	AC	5	Northwoods Capital Ltd SERIES 202125A CL	D			1.C FE	6,000,000	99.999	5,999,940	6,000,000	6,000,000	0	0	0	0	2.028	2.033	JAJO.	52,873	0	06/25/2021.	07/20/2034.
66858C	AE	7	Northwoods Capital Ltd SERIES 201812BA C	D		.4	1.C FE	9,059,300	100.236	9,722,892	9,700,000	9,151,732	0	56,353	0	0	2.063	3.236	MJSD.	9,400	197,542	04/06/2020.	06/15/2031.
66860C	AE	3	Northwoods Capital Ltd SERIES 201814BA C	D		.4	1.C FE	3,934,000	100.152	4,006,080	4,000,000	3,946,866	0	5,016	0	0	1.885	2.169	FMAN.	10,263	77,630	04/29/2019.	11/13/2031.
670859	AG	2	OCF CLO Ltd SERIES 202020A CLASS B2	D		.4	1.C FE	3,000,000	93.808	2,814,240	3,000,000	3,000,000	0	0	0	0	2.600	2.608	JAJO.	17,767	65,217	10/27/2020.	10/09/2033.
67107K	BH	8	OCF CLO Ltd SERIES 20147A CLASS B2R	D		.4	1.F FE	5,000,000	98.788	4,939,400	5,000,000	5,000,000	0	0	0	0	5.106	5.139	JAJO.	50,351	255,300	08/22/2018.	07/20/2029.
67110D	AU	1	OCF CLO Ltd SERIES 201611A CLASS BR	D		.4	1.F FE	14,500,000	99.954	14,493,330	14,500,000	14,500,000	0	0	0	0	2.586	2.594	JAJO.	69,783	387,027	07/25/2017.	10/26/2030.
67113L	AQ	9	OCF CLO Ltd SERIES 201917A CLASS BR	D			1.C FE	3,500,000	100.000	3,500,000	3,500,000	3,500,000	0	0	0	0	1.728	1.732	JAJO.	12,266	15,512	06/17/2021.	07/20/2032.
67402C	AU	0	Oaktree CLO Ltd SERIES 20194A CLASS BR	D			1.C FE	15,000,000	100.000	15,000,000	15,000,000	15,000,000	0	0	0	0	1.828	1.832	JAJO.	44,183	0	09/28/2021.	10/20/2032.
675711	AA	3	Octagon Investment Partners 3 SERIES 201	D			1.A FE	3,450,690	99.973	3,449,069	3,450,000	3,450,686	0	(4)	0	0	1.318	1.316	JAJO.	9,222	0	12/15/2021.	01/20/2031.
67573A	BY	8	OCTAGON INVESTMENT PARTNERS 2 SERIES 201	D			1.F FE	249,875	99.999	249,998	250,000	249,881	0	6	0	0	2.924	2.945	JAJO.	1,462	1,875	07/26/2021.	04/21/2031.
67578B	AE	6	Octagon Investment Partners 3 SERIES 201	D			1.C FE	11,000,000	100.000	11,000,000	11,000,000	11,000,000	0	0	0	0	1.704	1.707	JAJO.	40,603	97,003	03/25/2021.	07/15/2029.
67578J	AC	3	Octagon Investment Partners 5 SERIES 202	D			1.C FE	4,029,860	100.000	4,030,000	4,030,000	4,029,869	0	9	0	0	1.828	1.833	JAJO.	14,940	29,635	07/21/2021.	07/20/2034.
67590B	AU	4	Octagon Investment Partners X SERIES 201	D			1.C FE	6,000,000	100.099	6,005,940	6,000,000	6,000,000	0	0	0	0	1.730	1.733	JAJO.	21,331	53,442	04/26/2021.	07/17/2030.
67590X	AU	6	Octagon Investment Partners 2 SERIES 201	D		.4	1.C FE	18,000,000	98.094	17,656,920	18,000,000	17,454,754	0	62,008	0	0	2.400	3.135	JAJO.	91,200	432,000	07/05/2018.	07/15/2030.
67591E	AU	7	Octagon Investment Partners 2 SERIES 201	D		.4	1.C FE	50,000,000	100.618	50,309,000	50,000,000	50,000,000	0	0	0	0	1.925	1.929	JAJO.	184,468	1,002,706	11/16/2018.	10/24/2030.
67592B	AN	8	OCTAGON INVESTMENT PARTNERS 4 SERIES 201	D			1.C FE	20,000,000	100.000	20,000,000	20,000,000	20,000,000	0	0	0	0	1.828	1.832	JAJO.	17,267	0	12/06/2021.	01/20/2035.
67592B	AW	8	OCTAGON INVESTMENT PARTNERS 4 SERIES 201	D			1.F FE	7,000,000	100.013	7,000,910	7,000,000	7,000,000	0	0	0	0	3.500	3.515	JAJO.	10,889	0	12/06/2021.	01/20/2035.
67592C	AE	6	OCTAGON INVESTMENT PARTNERS 3 SERIES 201	D			1.C FE	2,999,400	99.899	2,996,970	3,000,000	2,999,403	0	3	0	0	1.778	1.786	JAJO.	10,818	0	12/22/2021.	10/20/2030.
682337	AL	4	One Eleven Funding Ltd SERIES 20193A CLA	D			1.G FE	6,000,000	97.680	5,860,800	6,000,000	6,000,000	0	0	0	0	3.351	3.365	JAJO.	40,212	50,265	07/08/2021.	07/19/2037.
69377P	AN	4	PPM CLO 2 Ltd SERIES 20192A CLASS CR	D			1.F FE	1,000,000	100.000	1,000,000	1,000,000	1,000,000	0	0	0	0	2.330	2.336	JAJO.	4,788	12,100	04/07/2021.	04/16/2032.
72132Y	AN	5	Pikes Peak CLO SERIES 20206A CLASS BR2	D			1.C FE	500,000	100.066	500,330	500,000	500,000	0	0	0	0	1.860	1.864	FMAN.	1,136	4,702	07/08/2021.	05/18/2034.
72134A	AC	9	Pikes Peak CLO SERIES 20219A CLASS B	D			1.C FE	14,500,000	99.998	14,499,710	14,500,000	14,500,000	0	0	0	0	1.879	1.883	JAJO.	43,130	0	10/01/2021.	10/27/2034.
72134A	AJ	4	Pikes Peak CLO SERIES 20219A CLASS C2	D			1.F FE	5,000,000	98.548	4,927,400	5,000,000	5,000,000	0	0	0	0	3.450	3.464	JAJO.	26,833	0	10/01/2021.	10/27/2034.
74980E	AJ	7	RR Ltd SERIES 20197A CLASS B	D		.4	1.F FE	1,000,000	100.017	1,000,170	1,000,000	1,000,000	0	0	0	0	2.724	2.733	JAJO.	5,901	28,356	12/17/2019.	01/15/2033.
74980E	AL	2	RR Ltd SERIES 20197A CLASS C1	D		.4	2.B FE	1,000,000	100.012	1,000,120	1,000,000	1,000,000	0	0	0	0	3.874	3.892	JAJO.	8,393	40,016	12/17/2019.	01/15/2033.
74980F	AL	9	RR Ltd SERIES 20208A CLASS B	D		.4	1.F FE	1,000,000	100.447	1,004,470	1,000,000	1,000,000	0	0	0	0	2.224	2.230	JAJO.	4,818	23,287	02/18/2020.	04/15/2033.
74980P	AC	7	RR Ltd SERIES 202114A CLASS A2	D			1.C FE	249,125	100.000	250,000	250,000	249,144	0	19	0	0	1.624	1.677	JAJO.	879	1,044	09/13/2021.	04/15/2036.
74980X	AC	0	RR Ltd SERIES 202115A CLASS A2	D			1.C FE	498,250	100.018	500,090	500,000	498,327	0	77	0	0	1.574	1.623	JAJO.	1,705	4,410	05/27/2021.	04/15/2036.
74982L	BA	7	Race Point CLO Ltd SERIES 20138A CLASS B	D			1.C FE	9,999,000	100.385	10,038,500	10,000,000	9,999,063	0	63	0	0	1.664	1.670	FMAN.	19,413	84,885	06/02/2021.	02/20/2030.
74983D	AS	6	Race Point CLO Ltd SERIES 201610A CLASS	D			1.C FE	2,099,605	99.951	2,098,971	2,100,000	2,099,621	0	16	0	0	1.786	1.793	JAJO.	7,084	15,408	11/09/2021.	07/25/2031.
74988L	AG	9	RRAM SERIES 20183A CLASS CR2	D		.4	2.C FE	901,250	98.166	981,660	1,000,000	922,306	0	9,145	0	0	2.624	4.650	JAJO.	5,685	27,343	10/17/2019.	01/15/2030.
77588E	AA	5	Romark Credit Funding I Ltd SERIES 20201	D		.4	1.A FE	7,000,000	99.790	6,985,300	7,000,000	7,000,000	0	0	0	0	3.572	3.571	AO	43,757	250,040	01/30/2020.	04/28/2038.
77588E	AG	2	Romark Credit Funding I Ltd SERIES 20201	D		.4	1.D FE	7,840,000	99.043	7,923,440	8,000,000	7,853,297	0	7,503	0	0	4.122	4.376	AO	57,708	329,760	05/14/2020.	04/28/2038.
77588J	AA	4	Romark Credit Funding I Ltd SERIES 20212	D			1.A FE	8,000,000	99.070	7,925,600	8,000,000	8,000,000	0	0	0	0	2.625	2.625	AO	58,917	0	09/02/2021.	10/25/2039.
77588P	AA	0	Romark CLO Ltd SERIES 20215A CLASS X	D			1.A FE	2,000,000	100.000	2,000,000	2,000,000	2,000,000	0	0	0	0	1.124	1.125	JAJO.	624	0	11/18/2021.	01/15/2035.
83607E	AC	6	Sound Point CLO LTD SERIES 20141RA CLASS	D			1.C FE	1,000,000	99.902	999,020	1,000,000	1,000,000	0	0	0	0	1.880	1.884	JAJO.	3,863	14,590	03/05/2021.	07/18/2031.
83609G	BQ	7	Sound Point CLO LTD SERIES 20152A CLASS	D			1.C FE	15,000,000	100.017	15,002,550	15,000,000	15,000,000	0	0	0	0	1.928	1.933	JAJO.	58,651	77,080	09/08/2021.	07/20/2032.
83611G	AC	5	Sound Point CLO LTD SERIES 20173A CLASS	D			1.B FE	1,748,568	100.042	1,750,735	1,750,000	1,748,582	0	15	0	0	1.728	1.750	JAJO.	6,133	10,060	12/21/2021.	10/20/2030.
83611J	AC	9	Sound Point CLO LTD SERIES 20182A CLASS	D			1.C FE	7,500,150	100.100	7,507,500	7,500,000	7,500,138	0	(12)	0	0	1.836	1.840	JAJO.	25,626	106,456	04/09/2021.	07/26/2031.
83611K	AN	2	Sound Point CLO LTD SERIES 20191A CLASS	D			1.B FE	15,000,000	100.000	15,000,000	15,000,000	15,000,000	0	0	0	0	1.828	1.832	JAJO.	55,609	57,413	07/19/2021.	01/20/2032.

E10.70

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description			Code	For ei g n Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
83614V	AE	5	Sound Point CLO LTD SERIES 20211A CLASS	D		1.C FE	15,000,000	100.000	15,000,000	15,000,000	15,000,000	0	0	0	0	1.835	1.838	JAJO.	51,978	125,933	04/01/2021.	04/25/2034.	
83614V	AN	5	Sound Point CLO LTD SERIES 20211A CLASS	D		1.F FE	3,000,000	98.589	2,957,670	3,000,000	3,000,000	0	0	0	0	3.935	3.953	JAJO.	21,640	53,117	04/01/2021.	04/25/2034.	
83614X	AS	0	Sound Point CLO LTD SERIES 20201A CLASS	D		1.C FE	16,000,000	100.000	16,000,000	16,000,000	16,000,000	0	0	0	0	1.778	1.782	JAJO.	57,694	72,956	06/29/2021.	07/20/2034.	
83614X	AY	7	Sound Point CLO LTD SERIES 20201A CLASS	D		1.F FE	6,000,000	97.395	5,843,700	6,000,000	6,000,000	0	0	0	0	3.601	3.617	JAJO.	42,612	54,015	06/29/2021.	07/20/2034.	
863162	AA	1	Stratus CLO SERIES 20211A CLASS A	D		1.A FE	9,000,000	100.000	9,000,000	9,000,000	9,000,000	0	0	0	0	0.928	0.856	JAJO.	696	0	11/15/2021.	12/29/2029.	
87166R	DG	9	Symphony CLO Ltd SERIES 201921A CLASS BR	D		1.C FE	15,000,000	100.000	15,000,000	15,000,000	15,000,000	0	0	0	0	1.774	1.778	JAJO.	57,643	68,085	06/30/2021.	07/15/2032.	
87190T	AA	1	Symphony Static CLO Ltd SERIES 20211A CL	D		1.A FE	8,000,000	99.961	7,996,880	8,000,000	8,000,000	0	0	0	0	0.965	0.966	JAJO.	11,145	0	10/06/2021.	10/25/2029.	
87241E	BA	2	TCW CLO 2019-1 AMR, LTD. SERIES 20191A C	D		1.F FE	4,000,000	99.493	3,979,720	4,000,000	4,000,000	0	0	0	0	3.751	3.769	FMAN.	18,755	37,510	08/06/2021.	08/16/2034.	
87268R	AB	0	TruPS Financials Note Securit SERIES 201	D	4	1.F FE	1,000,000	99.000	990,000	1,000,000	1,000,000	0	0	0	0	3.025	3.036	FMAN.	2,857	30,507	12/18/2019.	02/28/2039.	
88390A	AT	7	Wind River CLO Ltd SERIES 20142A CLASS A	D	4	1.A FE	4,250,000	99.974	4,998,700	5,000,000	4,366,414	0	65,195	0	0	1.264	4.214	JAJO.	13,689	67,768	03/19/2020.	01/15/2031.	
88390A	AV	2	Wind River CLO Ltd SERIES 20142A CLASS B	D		1.C FE	7,497,450	100.000	7,500,000	7,500,000	7,497,659	0	209	0	0	1.774	1.784	JAJO.	28,821	104,268	03/22/2021.	01/15/2031.	
88390A	AX	8	Wind River CLO Ltd SERIES 20142A CLASS C	D	4	1.F FE	6,015,984	99.588	6,194,374	6,220,000	6,061,523	0	17,229	0	0	2.074	2.643	JAJO.	27,946	135,385	05/28/2019.	01/15/2031.	
88390B	AE	8	Wind River CLO Ltd SERIES 20143KRA CLASS	D		1.C FE	3,499,300	100.871	3,530,485	3,500,000	3,499,322	0	22	0	0	1.932	1.940	JAJO.	14,648	0	11/09/2021.	10/15/2030.	
88432C	BC	9	Wind River CLO Ltd SERIES 20141A CLASS B	D		1.C FE	2,993,400	99.802	2,994,060	3,000,000	2,993,933	0	533	0	0	1.730	1.774	JAJO.	10,665	40,398	03/12/2021.	07/18/2031.	
88432C	BD	7	Wind River CLO Ltd SERIES 20141A CLASS C	D	4	1.F FE	3,870,000	97.563	3,902,520	4,000,000	3,897,725	0	10,531	0	0	2.082	2.624	JAJO.	17,346	86,611	05/28/2019.	07/18/2031.	
88432F	AY	5	Wind River CLO Ltd SERIES 20151A CLASS A	D	4	1.A FE	6,000,000	99.085	5,945,100	6,000,000	6,000,000	0	0	0	0	1.625	1.628	JAJO.	19,770	102,872	11/08/2018.	10/20/2030.	
88432F	BA	6	Wind River CLO Ltd SERIES 20151A CLASS B	D	4	1.C FE	32,830,000	100.911	33,129,081	32,830,000	32,830,000	0	0	0	0	1.925	1.929	JAJO.	128,144	662,740	11/08/2018.	10/20/2030.	
88433A	AL	3	Wind River CLO Ltd SERIES 20161A CLASS B	D		1.A FE	250,075	100.330	250,825	250,000	250,070	0	(5)	0	0	1.774	1.769	JAJO.	961	2,302	07/08/2021.	07/15/2028.	
88433B	AS	6	Wind River CLO Ltd SERIES 20162A CLASS B	D	4	1.C FE	16,500,000	99.949	16,491,585	16,500,000	16,500,000	0	0	0	0	1.941	1.946	FMAN.	54,264	330,362	11/16/2018.	11/01/2031.	
92325Q	AQ	0	Venture CDO Ltd SERIES 201832A CLASS B	D		1.C FE	1,488,000	100.099	1,501,485	1,500,000	1,489,196	0	1,141	0	0	1.780	1.929	JAJO.	5,487	27,925	12/18/2020.	07/18/2031.	
92328G	BB	1	Venture CDO Ltd SERIES 201314A CLASS BR	D	4	1.B FE	3,165,000	100.000	3,165,000	3,165,000	3,165,000	0	0	0	0	1.725	1.729	FMAN.	5,157	13,367	09/01/2021.	08/28/2029.	
92328X	BF	5	Venture CDO Ltd SERIES 201315A CLASS BR	D		1.C FE	10,750,000	100.000	10,750,000	10,750,000	10,750,000	0	0	0	0	2.002	2.006	JAJO.	46,621	0	10/04/2021.	07/15/2032.	
92329F	AP	2	Venture CDO Ltd SERIES 201418A CLASS AR	D	4	1.A FE	4,600,000	100.074	5,003,700	5,000,000	4,673,632	0	40,760	0	0	1.344	3.033	JAJO.	14,556	71,824	03/18/2020.	10/15/2029.	
92329F	AR	8	Venture CDO Ltd SERIES 201418A CLASS BR	D	4	1.B FE	4,925,000	100.480	5,024,000	5,000,000	4,939,490	0	7,774	0	0	1.772	2.081	JAJO.	19,199	93,617	03/03/2020.	10/15/2029.	
92329N	AQ	3	Venture CDO Ltd SERIES 201313A CLASS BR	D	4	1.A FE	6,941,200	100.066	7,004,620	7,000,000	6,956,645	0	5,512	0	0	1.898	2.058	MJSD.	8,104	132,281	02/07/2019.	09/10/2029.	
92330E	AR	8	Venture CDO Ltd SERIES 201419A CLASS BR	D	4	1.C FE	44,500,000	99.434	44,248,130	44,500,000	44,500,000	0	0	0	0	2.022	2.027	JAJO.	194,979	946,034	11/16/2018.	01/15/2032.	
92330W	BL	0	VENTURE CDO LTD SERIES 201624A CLASS BR	D		1.B FE	9,199,580	99.968	9,197,056	9,200,000	9,199,613	0	33	0	0	1.628	1.633	JAJO.	30,376	85,206	07/21/2021.	10/20/2028.	
92331M	AC	2	Venture CDO Ltd SERIES 201726A CLASS C	D	4	1.E FE	5,998,800	99.883	5,992,980	6,000,000	5,999,115	0	5,992,119	0	0	2.725	2.738	JAJO.	32,699	169,789	06/18/2019.	01/20/2029.	
92331N	AE	6	Venture CDO Ltd SERIES 201730A CLASS B	D		1.C FE	1,000,000	100.231	1,002,310	1,000,000	1,000,000	0	0	0	0	1.724	1.727	JAJO.	3,735	13,523	03/05/2021.	01/15/2031.	
92331N	AG	1	Venture CDO Ltd SERIES 201730A CLASS C	D	4	1.F FE	2,082,813	100.000	2,150,000	2,150,000	2,097,540	0	5,714	0	0	2.074	2.618	JAJO.	9,660	46,797	06/11/2019.	01/15/2031.	
92332L	BA	6	Venture CDO Ltd SERIES 201936A CLASS B1	D		1.B FE	13,500,000	100.000	13,500,000	13,500,000	13,500,000	0	0	0	0	1.828	1.832	JAJO.	50,048	131,882	05/19/2021.	04/20/2032.	
92915P	AM	7	Voya CLO Ltd SERIES 20141A CLASS A2R	D		1.C FE	14,999,400	100.094	15,014,100	15,000,000	14,999,446	0	46	0	0	1.630	1.634	JAJO.	50,243	75,613	10/22/2021.	04/18/2031.	
92915T	AQ	0	Voya CLO Ltd SERIES 20164A CLASS B1R	D		1.B FE	2,000,000	99.935	1,998,700	2,000,000	2,000,000	0	0	0	0	1.678	1.682	JAJO.	6,806	0	12/28/2021.	07/20/2029.	
92915U	AJ	3	Voya CLO Ltd SERIES 20172A CLASS A2A	D		1.C FE	12,000,000	100.000	12,000,000	12,000,000	12,000,000	0	0	0	0	1.774	1.778	JAJO.	46,114	110,092	03/26/2021.	06/07/2030.	
92919A	AC	8	Voya CLO Ltd SERIES 20212A CLASS B	D		1.C FE	12,000,000	99.998	11,999,760	12,000,000	12,000,000	0	0	0	0	1.728	1.732	JAJO.	37,445	0	09/20/2021.	10/20/2034.	
949496	BL	6	Wellfleet CLO Ltd SERIES 20151A CLASS BR	D		1.B FE	12,000,000	100.000	12,000,000	12,000,000	12,000,000	0	0	0	0	1.678	1.682	JAJO.	40,837	26,232	08/26/2021.	07/20/2029.	
94950J	AE	1	Wellfleet CLO Ltd SERIES 20181A CLASS C	D	4	1.F FE	971,250	98.228	982,280	1,000,000	977,410	0	2,330	0	0	2.080	2.553	JAJO.	4,390	21,642	05/30/2019.	07/17/2031.	
97314C	AC	4	Wind River CLO Ltd SERIES 20132A CLASS B	D		1.C FE	9,700,000	100.000	9,700,000	9,700,000	9,700,000	0	0	0	0	1.702	1.705	JAJO.	34,384	39,923	07/20/2021.	10/18/2030.	
98877E	AJ	2	Z CAPITAL CREDIT PARTNERS CLO SERIES 201	D		1.A FE	2,994,600	99.929	2,997,870	3,000,000	2,994,800	0	204	0	0	1.582	1.645	JAJO.	10,148	12,348	10/06/2021.	07/16/2027.	
98877G	AQ	1	Z CAPITAL CREDIT PARTNERS CLO SERIES 201	D		1.A FE	249,063	100.000	250,000	250,000	249,070	0	10	0	0	1.642	1.719	JAJO.	878	0	12/08/2021.	07/16/2031.	

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Showing all Long-Term BONDS Owned December 31 of Current Year

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	For ei g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3599999	Industrial & Miscellaneous - Other Loan-Backed and Structured Securities						2,311,472,599	XXX	2,331,561,303	2,316,438,534	2,312,027,875	0	525,295	0	0	XXX	XXX	XXX	10,936,619	51,287,179	XXX	XXX
3899999	Total - Industrial & Miscellaneous (Unaffiliated)						16,115,363,557	XXX	17,379,161,802	15,252,410,207	16,044,649,761	(6,484,218)	(24,581,280)	5,332,311	0	XXX	XXX	XXX	152,748,991	591,527,262	XXX	XXX
Hybrid Securities - Issuer Obligations																						
00440F	AA	2				ACE CAPITAL TRUST II	4,122,500	147.048	7,352,400	5,000,000	4,408,016	0	40,357	0	0	9.700	12.001	AO	121,250	485,000	02/27/2009	04/01/2030
020002	AU	5				Allstate Corp	10,442,875	131.424	13,996,656	10,650,000	9,922,668	0	(112,359)	0	0	6.500	5.749	MN	88,454	692,250	10/28/2016	05/15/2057
037389	AK	9				Aon Corp	11,895,004	125.900	12,904,750	10,250,000	11,194,039	0	(171,245)	0	0	8.205	5.944	JJ	420,506	841,013	02/15/2017	01/01/2027
410867	AB	1				Hanover Insurance Group Series B	464,465	123.713	686,607	555,000	511,470	0	6,258	0	0	8.207	10.224	FA	17,207	45,549	07/30/2009	02/03/2027
53079E	AR	5				Liberty Mutual Group	3,555,000	143.417	6,453,765	4,500,000	3,555,000	0	0	0	0	10.750	13.510	JD	21,500	483,750	09/24/2009	06/15/2058
534187	BN	8				Lincoln National Corp	5,327,950	89.250	4,462,500	5,000,000	5,000,000	0	0	0	0	2.515	(0.675)	FMAN	15,721	128,288	02/06/2007	05/17/2066
883199	AR	2				Textron Financial Corp 144A	6,956,740	86.000	6,020,000	7,000,000	6,963,330	0	615	0	0	1.893	0.010	FMAN	17,299	135,109	02/01/2007	02/15/2067
91159J	AA	4				US Bancorp	2,491,375	101.196	2,529,900	2,500,000	2,499,232	0	1,395	0	0	2.950	3.008	JJ	34,007	73,750	12/15/2015	07/15/2022
054536	AA	5			D	AXA SA	5,357,500	144.439	8,666,340	6,000,000	5,571,909	0	20,128	0	0	8.600	9.673	JD	22,933	516,000	12/08/2016	12/15/2030
539439	AN	9			D	Lloyds TSB Group PLC	4,529,879	132.447	4,541,608	3,429,000	4,518,873	0	(11,005)	0	0	5.300	3.355	JD	15,145	90,869	09/08/2021	12/01/2045
539439	AT	6			D	Lloyds TSB Group PLC	10,966,970	113.828	12,521,080	11,000,000	10,976,526	0	2,969	0	0	4.550	4.588	FA	187,688	500,500	08/30/2018	08/16/2028
780097	BG	5			D	Royal Bank of Scotland PLC	2,096,300	114.464	2,289,280	2,000,000	2,060,464	0	(13,738)	0	0	4.892	4.066	MN	11,686	97,840	04/10/2019	05/18/2029
780097	BL	4			D	Royal Bank of Scotland PLC	3,000,000	112.419	3,372,570	3,000,000	3,000,000	0	0	0	0	4.445	4.273	MN	19,632	133,350	05/02/2019	05/08/2030
4299999	Hybrid Securities - Issuer Obligations						71,206,558	XXX	85,797,456	70,884,000	70,181,527	0	(236,625)	0	0	XXX	XXX	XXX	993,028	4,223,268	XXX	XXX
4899999	Total - Hybrid Securities						71,206,558	XXX	85,797,456	70,884,000	70,181,527	0	(236,625)	0	0	XXX	XXX	XXX	993,028	4,223,268	XXX	XXX
Unaffiliated Bank Loans - Acquired																						
00018K	AC	9				A&R Logistics	714,266	101.000	726,860	719,664	716,188	0	894	0	0	7.000	7.226	JAJO	12,734	60,127	10/09/2019	05/05/2025
00018K	AD	7				A&R Logistics Term 2 1L	40,201	101.000	40,875	40,471	40,291	0	46	0	0	7.000	7.213	JAJO	716	3,376	01/01/2020	05/05/2025
00177@	AB	1				AMCP T/L 1L	337,500	99.750	336,656	337,500	337,500	0	0	0	0	7.250	7.315	MJSD	68	10,898	12/27/2021	10/05/2026
00177@	AD	7				AMCP T/L 1L	2,475,000	99.750	2,468,813	2,475,000	2,475,000	0	0	0	0	7.250	7.315	MJSD	498	182,927	12/29/2020	10/05/2026
04575X	AD	6				ASSOCIATED PATHOLOGISTS LLC Pathgroup Ho	1,249,965	100.000	1,256,247	1,256,247	1,252,275	0	1,048	0	0	5.750	5.854	FMAN	12,240	66,447	10/09/2019	05/01/2025
05602#	AC	1				Barcodes	1,871,711	100.000	1,890,618	1,890,618	1,879,170	0	3,446	0	0	5.250	5.506	MJSD	276	100,636	10/09/2019	12/23/2024
07385@	AB	4				BearCom	2,196,064	97.000	2,145,016	2,211,357	2,202,253	0	3,173	0	0	7.000	7.242	MJSD	430	151,355	07/01/2020	07/05/2024
07385@	AC	2				BearCom	287,331	97.000	280,652	289,332	288,141	0	415	0	0	7.000	7.242	MJSD	56	19,803	07/01/2020	07/05/2024
07385@	AE	8				BearCom	115,823	97.000	113,198	116,698	116,200	0	167	0	0	7.000	7.249	MJSD	23	8,590	10/09/2019	07/05/2024
07385@	AF	5				BearCom	299,939	97.000	292,967	302,027	300,784	0	420	0	0	7.000	7.242	MJSD	59	22,047	07/01/2020	07/05/2024
09354@	AA	9				Blink Fitness	1,408,951	88.000	1,251,842	1,422,548	1,414,060	0	2,558	0	0	6.500	6.789	JAJO	19,760	73,755	01/01/2020	11/08/2024
09354@	AB	7				Blink Fitness	1,668,119	88.000	1,475,884	1,677,141	1,671,747	0	1,626	0	0	6.500	6.680	JAJO	23,296	85,492	09/30/2020	11/08/2024
09354@	AD	3				Blink Fitness	653,404	88.000	574,995	653,404	653,404	0	0	0	0	6.500	6.553	JAJO	7,314	33,987	09/30/2020	11/08/2024
10153K	AC	3				Boulder	694,087	97.750	685,323	701,098	696,431	0	1,034	0	0	4.633	4.844	JAJO	8,211	40,235	10/09/2019	12/29/2025
10153K	AD	1				Boulder	42,929	97.750	41,963	42,929	42,929	0	0	0	0	4.633	4.659	JAJO	503	5,768	04/06/2020	12/29/2025
12695#	AA	9				Chesapeake Urolo CUA Opco	744,888	99.000	746,564	754,105	748,874	0	(2,167)	0	0	4.853	5.191	MON	3,151	51,478	12/31/2019	08/02/2024
12695#	AB	7				Chesapeake Urolo CUA Opco	193,604	99.000	193,724	195,681	194,450	0	(445)	0	0	4.853	5.164	MON	818	13,358	01/01/2020	08/02/2024
20007*	AA	9				Comar	2,444,539	100.000	2,481,767	2,481,767	2,460,993	0	7,635	0	0	5.351	5.780	MON	369	164,988	10/09/2019	06/18/2024
20007*	AB	7				Comar	488,829	100.000	488,829	488,829	488,829	0	0	0	0	5.351	5.411	MON	73	32,497	01/21/2020	06/18/2024
27787#	AA	6				EasyPak	930,408	80.000	751,445	939,307	935,010	0	2,135	0	0	5.871	6.178	JAJO	12,715	90,596	12/01/2021	11/09/2023

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Showing all Long-Term BONDS Owned December 31 of Current Year

1	2			Codes			6		7		Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates	
				3	4	5	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	For eign Bond CHAR	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized							Total Foreign Exchange Change in B/A.C.V.	Rate of												Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
27787#	AC	2	EasyPak.....		5.A PL.....	975,644	80.000	787,597	984,496	979,994	0	2,236	0	0	5.871	6.178	JAJO.....	13,326	93,301	12/01/2021.	11/09/2023.			
27787#	AD	0	EasyPak.....		5.A PL.....	228,621	80.000	184,556	230,696	229,641	0	524	0	0	5.871	6.178	JAJO.....	3,123	21,863	12/01/2021.	11/09/2023.			
36192*	AA	0	GET.....		3.B PL.....	1,126,383	96.000	1,086,762	1,132,044	1,129,130	0	1,268	0	0	4.851	5.029	MON.....	153	60,693	10/09/2019.	02/16/2024.			
39808C	A@	4	GRIDIRON FUNDING LLC SYNDICATED BANK LOA.....		2.A PL.....	6,301,527	100.026	6,370,855	6,369,199	6,340,758	0	9,647	0	0	2.709	3.048	MJSD.....	479	165,042	08/07/2017.	06/30/2024.			
40471*	AA	4	FIRMA First Lien Term Loan.....		2.C PL.....	2,519,809	99.000	2,526,189	2,551,706	2,540,033	0	7,020	0	0	6.372	6.744	JAJO.....	34,324	190,442	12/21/2018.	07/13/2023.			
40976#	AA	0	Hancock T/L 1L.....		2.C Z.....	1,440,000	99.250	1,429,200	1,440,000	1,440,000	0	0	0	0	5.464	5.501	MJSD.....	437	86,624	12/31/2020.	03/31/2025.			
40976#	AB	8	Hancock T/L 1L.....		2.C Z.....	266,667	99.250	264,667	266,667	266,667	0	0	0	0	5.464	5.501	MJSD.....	81	2,758	12/31/2021.	03/31/2025.			
43789*	AA	5	Smuckers.....		3.A PL.....	1,558,677	100.000	1,570,456	1,570,456	1,565,114	0	2,982	0	0	5.351	5.563	MON.....	233	101,341	10/09/2019.	08/31/2023.			
48240#	AA	3	K2.....		4.B PL.....	1,601,189	97.500	1,572,957	1,613,289	1,607,271	0	2,818	0	0	5.351	5.614	MON.....	240	132,809	10/09/2019.	12/20/2023.			
58154@	AC	4	McKenzie Sports.....		3.C FE.....	1,374,190	100.000	1,381,095	1,381,095	1,377,968	0	1,732	0	0	3.959	4.116	MJSD.....	152	57,591	10/09/2019.	09/18/2023.			
58154@	AD	2	McKenzie Sports.....		3.C FE.....	662,428	98.750	659,090	667,433	665,083	0	1,241	0	0	7.659	7.956	MJSD.....	142	39,931	10/09/2019.	09/18/2023.			
60255W	A*	6	Mindbody.....		5.A PL.....	2,823,412	100.000	2,830,348	2,830,348	2,826,063	0	1,203	0	0	7.336	7.459	MJSD.....	6,316	260,088	12/01/2021.	02/14/2025.			
61033#	AA	7	MONROE Capital Private Feeder Senior Sec.....		1.E PL.....	40,500,000	100.000	40,500,000	40,500,000	40,500,000	0	0	0	0	2.976	2.987	FMAN.....	120,513	1,215,669	07/19/2021.	11/15/2026.			
61033#	AB	5	MONROE Capital Private Feeder Junior Sec.....		1.G FE.....	4,500,000	125.293	5,638,196	4,500,000	4,500,000	0	0	0	0	3.376	3.390	FMAN.....	15,190	1,469,591	07/19/2021.	11/15/2026.			
61033*	AA	1	MONROE Capital Private Feeder Senior Sec.....		1.E PL.....	40,500,000	100.000	40,500,000	40,500,000	40,500,000	0	0	0	0	2.976	2.987	FMAN.....	120,513	1,215,669	07/19/2021.	11/15/2026.			
61033*	AB	9	MONROE Capital Private Feeder Junior Sec.....		1.G FE.....	4,500,000	125.293	5,638,196	4,500,000	4,500,000	0	0	0	0	3.376	3.390	FMAN.....	15,190	1,469,591	07/19/2021.	11/15/2026.			
61033@	AA	9	MONROE Capital Private Feeder Senior Sec.....		1.E PL.....	40,500,000	100.000	40,500,000	40,500,000	40,500,000	0	0	0	0	2.976	2.987	FMAN.....	120,513	1,215,669	07/19/2021.	11/15/2026.			
61033@	AB	7	MONROE Capital Private Feeder Junior Sec.....		1.G FE.....	4,500,000	125.293	5,638,196	4,500,000	4,500,000	0	0	0	0	3.376	3.390	FMAN.....	15,190	1,469,591	07/19/2021.	11/15/2026.			
61034*	AA	0	MONROE Capital Private Feeder Senior Sec.....		1.E PL.....	40,500,000	100.000	40,500,000	40,500,000	40,500,000	0	0	0	0	2.976	2.987	FMAN.....	120,513	1,215,669	07/19/2021.	11/15/2026.			
61034*	AB	8	MONROE Capital Private Feeder Junior Sec.....		1.G FE.....	4,500,000	125.293	5,638,196	4,500,000	4,500,000	0	0	0	0	3.376	3.390	FMAN.....	15,190	1,469,591	07/19/2021.	11/15/2026.			
64108@	AF	2	Net Health T/L1L.....		4.B FE.....	2,075,311	100.000	2,075,311	2,075,311	2,075,311	0	0	0	0	5.966	6.003	MJSD.....	3,731	135,414	02/25/2021.	12/22/2025.			
66706*	AA	6	Northstar Mezzanine VII Feeder Sr Unsecur.....		2.A PL.....	12,914,237	107.970	13,943,502	12,914,237	12,914,237	0	0	0	0	8.000	8.139	DEC.....	2,870	1,085,812	12/31/2021.	06/10/2034.			
70559@	AA	4	Prometheus Pegasus Global.....		3.A PL.....	619,536	99.250	617,873	622,543	620,543	0	517	0	0	5.959	6.111	MJSD.....	102	42,446	01/01/2020.	05/29/2025.			
70559@	AB	2	Prometheus Pegasus Global.....		3.A PL.....	181,004	99.250	179,647	181,004	181,004	0	0	0	0	5.959	6.004	MJSD.....	30	12,341	06/23/2020.	05/29/2025.			
73116*	AB	4	ISN Polk.....		4.A PL.....	2,577,971	100.000	2,634,880	2,634,880	2,606,440	0	13,231	0	0	5.351	6.000	MON.....	392	193,503	06/01/2021.	12/20/2023.			
73116*	AC	2	ISN Polk-Hoffman.....		4.A PL.....	164,322	100.000	167,503	167,503	165,833	0	777	0	0	5.351	5.955	MON.....	25	11,388	06/01/2021.	12/20/2023.			
74741*	AA	7	Q-Centrix.....		2.B PL.....	2,082,338	100.000	2,111,146	2,111,146	2,092,130	0	5,018	0	0	4.709	5.029	FMAN.....	8,574	92,576	01/01/2020.	05/30/2025.			
74741*	AB	5	Q-Centrix.....		2.B PL.....	714,895	100.000	714,883	714,883	714,892	0	(2)	0	0	4.709	4.736	FMAN.....	2,903	35,903	02/23/2021.	05/30/2025.			
74753H	AC	0	Qualitor.....		3.A PL.....	1,954,511	96.750	1,895,455	1,959,127	1,957,788	0	1,658	0	0	5.921	6.056	FMAN.....	10,633	151,448	08/15/2021.	10/19/2022.			
74754@	AB	7	Qualitor.....		3.A PL.....	711,019	96.750	691,333	714,556	713,583	0	1,182	0	0	5.921	6.144	FMAN.....	3,878	43,644	08/15/2021.	10/19/2022.			
76117@	AA	6	Resolute Resolute.....		4.B PL.....	1,798,597	100.000	1,807,636	1,807,636	1,802,441	0	1,463	0	0	5.209	5.342	MJSD.....	262	109,494	10/09/2019.	03/07/2025.			
87297*	AA	7	TLE.....		5.A PL.....	2,339,452	99.250	2,337,444	2,355,107	2,347,633	0	2,668	0	0	6.209	6.396	MJSD.....	406	165,063	03/20/2020.	06/28/2024.			
87297*	AB	5	TLE.....		5.A PL.....	367,693	99.250	366,977	369,750	368,447	0	472	0	0	5.709	5.903	MJSD.....	59	25,916	07/01/2020.	06/28/2024.			
87758#	AA	5	Taymax.....		4.B PL.....	2,170,080	98.500	2,152,683	2,185,465	2,175,321	0	2,656	0	0	2.709	2.854	MJSD.....	164	144,237	12/01/2021.	07/31/2025.			
87758*	AB	7	Taymax.....		4.B PL.....	145,246	98.500	143,404	145,587	145,362	0	59	0	0	2.709	2.763	MJSD.....	11	9,693	12/01/2021.	07/31/2025.			
87758@	AA	7	Taymax.....		4.B PL.....	422,249	98.500	418,863	425,242	423,268	0	517	0	0	2.709	2.854	MJSD.....	32	28,065	12/01/2021.	07/31/2025.			
87758@	AD	1	Taymax.....		4.B PL.....	280,419	98.500	278,244	282,481	281,172	0	343	0	0	2.709	2.854	MJSD.....	21	18,643	12/01/2021.	07/31/2025.			
89213*	AA	4	TownePark Towne Holdings.....		4.A PL.....	2,364,487	94.500	2,256,782	2,388,129	2,384,420	0	9,230	0	0	5.382	5.828	JAJO.....	22,137	236,235	10/30/2020.	05/24/2022.			
89989#	AD	6	Turbo Buyer Inc Portfolio Group.....		4.C Z.....	987,500	100.000	987,500	987,500	987,500	0	0	0	0	6.103	6.177	MON.....	167	70,819	06/30/2020.	12/02/2025.			
91141#	AA	3	United Scope.....		3.B PL.....	1,541,489	100.000	1,564,779	1,564,779	1,552,817	0	5,803	0	0	4.601	5.068	MON.....	200	87,018	01/01/2020.	12/01/2023.			

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Showing all Long-Term BONDS Owned December 31 of Current Year

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description			Code	For ei g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
91141@	AA	5	United Scope EuroMex Holdings				3.B PL	913,807	100.000	930,083	930,083	922,143	0	3,852	0	0	4.709	5.208	MJSD.	122	51,618	10/09/2019.	12/01/2023.
91830@	AD	5	VLS				3.A PL	1,430,093	99.000	1,435,184	1,449,681	1,439,825	0	5,022	0	0	6.103	6.589	MON...	7,618	104,830	01/01/2020.	10/17/2023.
91830@	AF	0	VLS				3.A PL	291,356	99.000	292,393	295,347	293,339	0	1,023	0	0	6.103	6.589	MON...	1,552	21,883	01/01/2020.	10/17/2023.
91830@	AG	8	VLS				3.A PL	358,729	99.000	360,007	363,643	361,171	0	1,260	0	0	6.103	6.589	MON...	1,911	26,296	01/01/2020.	10/17/2023.
91830@	AH	6	VLS				3.A PL	289,340	99.000	290,816	293,750	291,648	0	1,073	0	0	6.103	6.611	MON...	1,544	21,242	10/09/2019.	10/17/2023.
91830@	AJ	2	VLS				3.A PL	530,654	99.000	525,347	530,654	530,654	0	0	0	0	6.103	6.181	MON...	2,789	21,625	08/31/2021.	10/17/2023.
92840@	AA	7	VistaPharm				5.C PL	1,564,643	61.750	971,920	1,573,970	1,572,635	0	4,095	0	0	6.171	6.495	FMAN.	8,903	141,743	01/01/2020.	04/29/2022.
92840@	AB	5	VistaPharm				5.C PL	1,273,229	61.750	794,157	1,286,100	1,284,392	0	5,179	0	0	6.171	6.647	FMAN.	7,275	115,819	10/09/2019.	04/29/2022.
BAN0VP	8A	2	FNBC OF LA GRANGE				2.C Z	1,000,000	98.630	986,300	1,000,000	1,000,000	0	0	0	0	6.380	6.380	MJSD.	177	63,750	11/15/2019.	09/30/2029.
BL2403	92	3	NIELSEN FINANCE LLC				3.A FE	2,000,000	100.000	2,000,000	2,000,000	2,000,000	0	0	0	0	2.124	0.124	MJSD.	21	627	12/03/2021.	10/04/2023.
BL3392	82	8	MILEAGE PLUS HOLDINGS IN				2.C FE	5,343,750	105.810	5,290,500	5,000,000	5,310,201	0	(33,549)	0	0	5.354	3.724	MJSD.	1,487	57,726	06/30/2021.	06/20/2027.
BL3492	92	5	Calpine Corp				3.A FE	300,543	99.440	302,177	303,880	300,981	0	427	0	0	2.604	2.794	MON...	22	5,527	12/02/2020.	12/16/2027.
BL3674	59	7	DIRECTV FINANCING LLC				3.B FE	3,402,444	100.250	3,429,803	3,421,250	3,401,473	0	(981)	0	0	5.101	5.098	MJSD.	485	78,298	07/22/2021.	08/02/2027.
BL3724	69	9	SPIRIT AEROSYSTEMS INC				4.B FE	4,259,173	100.250	4,249,965	4,239,375	4,271,094	0	11,912	0	0	3.859	3.602	MON...	7,725	5,152	10/01/2021.	01/15/2025.
24736C	BS	2	SKYMILES IP LTD			D	2.B FE	4,212,500	106.000	4,240,000	4,000,000	4,192,300	0	(20,200)	0	0	4.750	3.833	JAJO.	38,528	93,935	06/07/2021.	10/20/2027.
BL2645	32	5	DELOS FINANCE SARL			D	2.C FE	3,000,000	100.125	3,003,750	3,000,000	3,000,000	0	0	0	0	1.948	0.198	MJSD.	182	946	12/08/2021.	10/06/2023.
6499999	Unaffiliated Bank Loans - Acquired							286,318,722	XXX	289,909,041	286,327,751	286,564,249	0	77,361	0	0	XXX	XXX	XXX	842,066	16,682,558	XXX	XXX
6599999	Total - Unaffiliated Bank Loans							286,318,722	XXX	289,909,041	286,327,751	286,564,249	0	77,361	0	0	XXX	XXX	XXX	842,066	16,682,558	XXX	XXX
Totals																							
7699999	Total - Issuer Obligations							14,665,805,153	XXX	16,086,291,045	13,714,844,941	14,582,168,407	(167,060)	(30,672,802)	5,332,311	0	XXX	XXX	XXX	154,750,412	584,273,607	XXX	XXX
7799999	Total - Residential Mortgage-Backed Securities							1,030,751,033	XXX	1,115,784,792	1,041,316,162	1,039,676,867	0	894,245	0	0	XXX	XXX	XXX	3,095,195	37,813,253	XXX	XXX
7899999	Total - Commercial Mortgage-Backed Securities							447,130,954	XXX	461,158,480	445,818,582	439,953,357	(6,317,158)	(173,332)	0	0	XXX	XXX	XXX	1,317,232	16,343,135	XXX	XXX
7999999	Total - Other Loan-Backed and Structured Securities							2,311,472,599	XXX	2,331,561,303	2,316,438,534	2,312,027,875	0	525,295	0	0	XXX	XXX	XXX	10,936,619	51,287,179	XXX	XXX
8299999	Total - Unaffiliated Bank Loans							286,318,722	XXX	289,909,041	286,327,751	286,564,249	0	77,361	0	0	XXX	XXX	XXX	842,066	16,682,558	XXX	XXX
8399999	Grand Total - Bonds							18,741,478,461	XXX	20,284,704,661	17,804,745,970	18,660,390,755	(6,484,218)	(29,349,233)	5,332,311	0	XXX	XXX	XXX	170,941,524	706,399,732	XXX	XXX

E10.74

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:
1A.	1A .....2,036,667,180 1B .....343,141,919 1C .....1,339,159,657 1D .....668,380,085 1E .....1,047,951,518 1F .....2,182,949,240 1G 2,154,434,080
1B.	2A .....2,559,485,997 2B .....3,518,510,211 2C .....1,974,934,306
1C.	3A .....305,504,323 3B .....201,428,000 3C .....172,483,561
1D.	4A .....68,870,235 4B .....23,231,613 4C .....8,436,631
1E.	5A .....10,125,774 5B .....884,525 5C .....7,214,178
1F.	6 .....36,597,722

SCHEDULE D - PART 2 - SECTION 1

Showing all PREFERRED STOCKS Owned December 31 of Current Year

1	2		Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
			3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identification	Description		F o r e i g n C o d e	n	Number of Shares	Par Value per Share	Rate per Share	Book/Adjusting Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (15+16-17)	Total Foreign Exchange Change in B./A.C.V.	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Date Acquired
Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred																					
00170F	20	9			175,000,000	50.00	0.000	10,199,000	58.280	10,199,000	8,543,750	0	337,969	0	1,655,250	0	0	1,655,250	0	2.C FE	02/04/2021
8499999. Total - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred								10,199,000	XXX	10,199,000	8,543,750	0	337,969	0	1,655,250	0	0	1,655,250	0	XXX	XXX
Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred																					
18469P	4#	4			17,000	1.00	0.000	1,700,000	#####	1,846,299	1,700,000	0	78,749	0	0	0	0	0	0	1.F FE	03/26/2015
18469Q	4#	2			10,000	1.00	0.000	1,000,000	#####	1,086,058	1,000,000	0	46,322	0	0	0	0	0	0	1.F FE	03/26/2015
486606	2@	4			40,000,000	1.00	0.000	1,000,000	26.079	1,043,164	1,000,000	0	36,000	0	0	0	0	0	0	1.E FE	12/01/2020
48661E	3#	3			60,000,000	1.00	0.000	1,500,000	25.502	1,530,094	1,500,000	2,564	15,707	0	0	0	0	0	0	1.E FE	05/11/2021
8599999. Total - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred								5,200,000	XXX	5,505,615	5,200,000	2,564	176,778	0	0	0	0	0	0	XXX	XXX
8999999. Total - Preferred Stocks								15,399,000	XXX	15,704,615	13,743,750	2,564	514,747	0	1,655,250	0	0	1,655,250	0	XXX	XXX

Line Number

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A.	1A	0	1B	0	1C	0	1D	0	1E	2,500,000	1F	2,700,000	1G	0
1B.	2A	0	2B	0	2C	10,199,000								
1C.	3A	0	3B	0	3C	0								
1D.	4A	0	4B	0	4C	0								
1E.	5A	0	5B	0	5C	0								
1F.	6	0												

E11

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2		Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
			3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description		Code	gn	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																		
165167 74 3	Chesapeake Energy Corp.....				350,000	4	0.010	4	56,539	0	0	0	(529)	0	(529)	0	11/12/2019	
428337 10 9	Hi-Crush Inc.....				28,594,000	0	0.000	0	0	0	0	0	0	0	0	0	06/26/2019	
000000 00 0	ConvaTec Group Plc.....			D	107,122,000	206,960	1.932	206,960	442,735	0	6,065	0	(6,427)	0	(6,427)	0	06/30/2017	
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded.....						206,964	XXX	206,964	499,274	0	6,065	0	(6,956)	0	(6,956)	0	XXX	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other																		
31338\$ 11 2	FHLB - Dallas Class B.....		RF		738,875,000	73,887,500	100.000	73,887,500	73,887,500	0	756,268	0	0	0	0	0	12/28/2021	
BR3742 A9 3	Paperworks Industries Inc.....				130,000,000	3,380,000	26.000	3,380,000	3,300,000	0	0	0	0	0	0	0	02/28/2018	
9199999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other.....						77,267,500	XXX	77,267,500	77,187,500	0	756,268	0	0	0	0	0	XXX	XXX
Common Stocks - Mutual Funds																		
89154Q 23 2	Touchstone Funds Small Company Fund R6.....				217,275,870	1,316,692	6.060	1,316,692	1,173,026	0	208,378	0	43,605	0	43,605	0	12/09/2021	0
89154Q 27 3	Touchstone Funds Large Cap Focused Fund.....				27,740,940	1,628,393	58.700	1,628,393	1,211,102	0	106,382	0	225,896	0	225,896	0	12/29/2021	0
9499999. Total - Common Stocks - Mutual Funds.....						2,945,085	XXX	2,945,085	2,384,128	0	314,760	0	269,501	0	269,501	0	XXX	XXX
9799999. Total - Common Stock.....						80,419,549	XXX	80,419,549	80,070,902	0	1,077,093	0	262,545	0	262,545	0	XXX	XXX
9899999. Total Common and Preferred Stock.....						95,818,549	XXX	96,124,164	93,814,652	2,564	1,591,840	0	1,917,795	0	1,917,795	0	XXX	XXX

E12

Line Number

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A.	1A	1B	1C	1D	1E	1F	1G
1B.	2A	2B	2C				
1C.	3A	3B	3C				
1D.	4A	4B	4C				
1E.	5A	5B	5C				
1F.	6						

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	
Bonds - U.S. Government									
38376U	JU 4		12/01/2021	Interest Capitalization		107,594	107,594	.0	
38379P	S7 3		07/01/2021	Interest Capitalization		97,353	97,353	.0	
38380M	LQ 2		12/01/2021	Interest Capitalization		179,249	179,249	.0	
38380N	JF 7		12/01/2021	Interest Capitalization		191,778	191,778	.0	
38380U	2K 8		12/01/2021	Interest Capitalization		171,161	171,161	.0	
38380U	E4 1		12/01/2021	Interest Capitalization		98,459	98,459	.0	
38380Y	BZ 7		04/01/2021	Interest Capitalization		138,160	138,160	.0	
38382W	U8 8		10/26/2021	Brean Capital		171,507	217,722	.254	
91282C	CT 6		08/13/2021	Citigroup Global		304,297	305,000	.3	
0599999	Total - Bonds - U.S. Government						1,459,558	1,506,476	257
Bonds - All Other Government									
40064R	EL 9	D	07/28/2021	Barclays Capital		500,000	500,000	.0	
1099999	Total - Bonds - All Other Government						500,000	500,000	.0
Bonds - U.S. Political Subdivisions of States									
295407	V9 8		06/17/2021	Tax Free Exchange		1,367,575	1,370,000	.0	
295407	W6 3		06/17/2021	Tax Free Exchange		74,867	75,000	.0	
2499999	Total - Bonds - U.S. Political Subdivisions of States						1,442,442	1,445,000	.0
Bonds - U.S. Special Revenue and Special Assessment									
072024	XW 7		12/09/2021	Bank of America		3,000,000	3,000,000	.0	
102291	AS 0		11/16/2021	Barclays Capital		7,000,000	7,000,000	.0	
13034A	P7 9		03/05/2021	JP Morgan		1,000,000	1,000,000	.0	
13034A	P8 7		03/05/2021	JP Morgan		1,500,000	1,500,000	.0	
155498	MR 6		10/07/2021	Jefferies & Co		2,500,000	2,500,000	.0	
20775D	MU 3		07/16/2021	Goldman Sachs & Company		2,000,000	2,000,000	.0	
235241	WM 4		11/10/2021	RBC Capital Markets		5,000,000	5,000,000	.0	
249015	F4 5		08/27/2021	Citigroup Global		2,000,000	2,000,000	.0	
3136A8	SM 3		12/01/2021	Interest Capitalization		93,702	93,702	.0	
3136AJ	RR 9		12/01/2021	Interest Capitalization		353,163	353,163	.0	
3136AV	ZS 1		09/01/2021	Interest Capitalization		113,270	113,270	.0	
3136B0	ZB 5		12/01/2021	Interest Capitalization		431,277	431,277	.0	
3136B5	YJ 8		12/01/2021	Interest Capitalization		147,402	147,402	.0	
3136BA	SP 0		01/13/2021	Citigroup Global		6,532,725	6,346,302	.8409	
3136BA	SP 0		12/01/2021	Interest Capitalization		155,876	155,876	.0	
3137F5	ZZ 1		10/01/2021	Interest Capitalization		155,648	155,648	.0	
3137FH	CC 5		07/01/2021	Interest Capitalization		187,999	187,999	.0	
3137FH	HP 1		02/01/2021	Interest Capitalization		43,193	43,193	.0	
3137FH	UC 5		12/01/2021	Interest Capitalization		644,261	644,261	.0	
3137FJ	AX 7		12/01/2021	Interest Capitalization		406,602	406,602	.0	
3137FK	2F 2		12/01/2021	Interest Capitalization		736,312	736,312	.0	
3137FK	7K 6		08/01/2021	Interest Capitalization		400,580	400,580	.0	
3137FK	D2 9		07/01/2021	Interest Capitalization		299,702	299,702	.0	
3137FK	SD 9		08/01/2021	Interest Capitalization		363,112	363,112	.0	
35563P	CB 3		12/01/2021	Interest Capitalization		589,728	589,728	.0	
35563P	KK 4		12/01/2021	Interest Capitalization		414,702	414,702	.0	
495290	EE 4		07/28/2021	Morgan Stanley DWD		5,000,000	5,000,000	.0	
544445	VV 8		09/22/2021	Jefferies & Co		2,500,000	2,500,000	.0	

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SCHEDULE D - PART 3

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

1	2		3	4	5	6	7	8	9
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
591745 8C 1	MET ATLANTA GA RAPID TRANSIT A.....			12/10/2021.....	Goldman Sachs & Company.....		3,000,000	3,000,000	0
592098 Z4 2	MET GOVT NASHVILLE & DAVIDSON.....			10/07/2021.....	UBS.....		2,500,000	2,500,000	0
61204K NG 2	MONTANA ST FAC FIN AUTH REVENU.....			07/14/2021.....	JP Morgan.....		2,503,425	2,500,000	0
61204M DQ 7	MONTANA FACILITY 3.384% 06/01/51.....			06/25/2021.....	Goldman Sachs & Company.....		1,000,000	1,000,000	0
67760H NB 3	OHIO ST TURNPIKE COMMISSION.....			01/22/2021.....	Various.....		2,509,998	2,410,000	34,223
677632 PA 3	OHIO ST UNIV 4.800% 06/01/11.....			08/03/2021.....	Various.....		5,116,057	3,364,000	28,510
686514 AG 5	ORLANDO HEALTH OBL GRP.....			04/28/2021.....	RBC Capital Markets.....		1,189,480	1,000,000	3,594
757696 BD 0	REDONDO BEACH CA CMNTY FING AU.....			07/02/2021.....	Stifel, Nicolaus and Co.....		4,285,000	4,285,000	0
79739G PL 4	SAN DIEGO CNTY CA REGL ARPT AU.....			11/18/2021.....	Bank of America.....		5,000,000	5,000,000	0
89546R TG 9	TRI-CNTY OR MET TRANSPRTN DIST.....			10/06/2021.....	JP Morgan.....		3,000,000	3,000,000	0
915217 XA 6	UNIV OF VIRGINIA VA UNIV REVEN.....			08/11/2021.....	Wells Fargo.....		923,641	910,000	13,215
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments.....						74,596,855	72,351,831	87,951

Bonds - Industrial and Miscellaneous

00108W AJ 9	AEP TEXAS INC 4.150% 05/01/49.....			01/21/2021.....	Mitsubishi.....		6,095,150	5,000,000	48,417
00206R FS 6	AT&T INC 5.300% 08/15/58.....			09/29/2021.....	Various.....		4,608,849	3,592,000	23,303
00253X AB 7	AMERICAN AIRLINES/AADVAN.....			03/10/2021.....	Goldman Sachs & Company.....		1,000,000	1,000,000	0
002824 BH 2	Abbott Laboratories 4.900% 11/30/46.....			10/12/2021.....	Deutsche Bank.....		4,051,380	3,000,000	54,717
00287Y BD 0	ABBVIE INC 4.875% 11/14/48.....			09/09/2021.....	US Bancorp Piper Jaffrey.....		2,613,360	2,000,000	31,417
00440E AW 7	Ace Ina Holdings 4.350% 11/03/45.....			12/20/2021.....	Morgan Stanley DWD.....		625,680	500,000	2,960
00507V AN 9	Activision Blizzard Inc.....			09/28/2021.....	Various.....		8,693,931	6,952,000	75,213
00507V AQ 2	Activision Blizzard Inc.....			09/07/2021.....	Various.....		1,769,931	2,000,000	24,167
010392 FD 5	Alabama Pwr Co 5.500% 03/15/41.....			09/29/2021.....	JP Morgan.....		3,620,025	2,700,000	6,600
012725 AD 9	ALBEMARLE CORP 5.450% 12/01/44.....			06/24/2021.....	Various.....		6,620,790	5,350,000	33,949
017175 AF 7	ALLEGHANY CORP 3.250% 08/15/51.....			08/10/2021.....	Goldman Sachs & Company.....		1,972,780	2,000,000	0
018522 K# 8	Allele 4.070% 04/16/48.....			06/23/2021.....	Direct-Private Placement.....		6,559,560	6,000,000	45,448
021345 AA 1	ALTA WIND HOLDINGS LLC.....			08/17/2021.....	Various.....		7,082,483	6,171,183	138,317
02361D AM 2	AMEREN ILLINOIS CO 4.800% 12/15/43.....			07/12/2021.....	Various.....		832,328	640,000	2,215
02361D AT 7	AMEREN ILLINOIS CO 4.500% 03/15/49.....			10/04/2021.....	Various.....		2,706,393	2,100,000	5,513
02379K AA 2	AMER AIRLINE 21-1A EETC.....			10/25/2021.....	Deutsche Bank.....		3,000,000	3,000,000	0
025816 AZ 2	American Express Co 8.150% 03/19/38.....			07/12/2021.....	Various.....		3,187,430	1,985,000	58,190
025932 AL 8	American Financial Group.....			04/22/2021.....	Various.....		10,882,190	9,585,000	128,360
026874 CW 5	American Intl Group Inc.....			10/26/2021.....	Various.....		4,054,441	2,860,000	77,964
03027X BD 1	American Tower Corp 3.100% 06/15/50.....			02/11/2021.....	Janney Montgomery.....		1,035,605	1,050,000	5,515
03027X BK 5	American Tower Corp 2.950% 01/15/51.....			09/23/2021.....	Various.....		2,482,561	2,550,000	15,676
03040W AJ 4	American Water Works 4.300% 12/01/42.....			02/25/2021.....	Janney Montgomery.....		1,002,428	855,000	8,681
03115A AC 7	AMFAM HOLDINGS INC 3.833% 03/11/51.....			09/23/2021.....	Various.....		13,732,978	13,550,000	20,847
031162 BP 4	Amgen Inc 5.375% 05/15/43.....			07/20/2021.....	JP Morgan.....		2,425,254	1,829,000	18,296
032654 AK 1	Analog Devices Inc 5.300% 12/15/45.....			10/12/2021.....	Various.....		5,890,559	4,292,000	56,697
035229 DC 4	Anheuser Busch Cos Inc.....			07/19/2021.....	JP Morgan.....		1,808,498	1,297,000	32,533
03523T BV 9	ANHEUSER-BUSCH INBEV WOR.....			05/26/2021.....	Barclays Capital.....		2,634,520	2,000,000	38,233
036752 AS 2	Anthem Inc 3.600% 03/15/51.....			03/08/2021.....	JP Morgan.....		1,992,720	2,000,000	0
03765H AC 5	APOLLO MANAGEMENT HOLDIN.....			10/04/2021.....	Various.....		6,736,220	5,300,000	61,375
037833 BA 7	Apple Computer Inc 3.450% 02/09/45.....			02/26/2021.....	Goldman Sachs & Company.....		543,415	500,000	1,102
037833 CD 0	Apple Computer Inc 3.850% 08/04/46.....			02/19/2021.....	Janney Montgomery.....		744,756	645,000	1,311
037833 DD 9	Apple Computer Inc 3.750% 09/12/47.....			02/25/2021.....	Janney Montgomery.....		1,999,782	1,800,000	30,750
037833 DG 2	Apple Computer Inc 3.750% 11/13/47.....			02/26/2021.....	Goldman Sachs & Company.....		281,310	250,000	2,839

E13.1

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
037833 EL 0	Apple Computer Inc 2.850% 08/05/61		08/04/2021	Various		4,007,100	4,000,000	0
038222 AM 7	Applied Materials Inc 4.350% 04/01/47		10/04/2021	Janney Montgomery		2,537,320	2,000,000	1,208
03836W AC 7	Aqua America Inc 4.276% 05/01/49		08/25/2021	Various		12,491,833	10,825,000	189,866
03938J AA 7	ARCH CAPITAL GRP US INC		05/21/2021	Various		3,021,174	2,403,000	17,476
04010L BA 0	ARES CAPITAL CORP 2.150% 07/15/26		02/24/2021	ATHENE		993,798	1,000,000	2,843
04018V AA 1	ARES FINANCE CO 4.125% 06/30/51		06/24/2021	Goldman Sachs & Company		4,000,000	4,000,000	0
040555 CT 9	Arizona Pub Svc Co 4.350% 11/15/45		02/25/2021	Janney Montgomery		693,960	585,000	7,049
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
044209 AM 6	ASHLAND LLC 6.875% 05/15/43		04/14/2021	Various		7,755,500	6,144,000	160,519
04621W AE 0	Assured Guaranty LTD 3.600% 09/15/51		09/23/2021	Various		7,390,224	7,200,000	11,680
049560 AK 1	Atmos Energy 5.500% 06/15/41		09/14/2021	Various		996,007	732,000	3,108
049560 AL 9	Atmos Energy 4.150% 01/15/43		08/02/2021	Goldman Sachs & Company		1,218,910	1,000,000	2,190
049560 AW 5	Atmos Energy 2.850% 02/15/52		09/21/2021	BNP Paribas		4,967,850	5,000,000	0
05379B E* 4	Avista Corp 2.9% Series AO 2051		12/01/2021	Direct-Private Placement		4,000,000	4,000,000	0
066836 AC 1	BAPTIST HLTH SFL OBL GR		10/08/2021	Various		8,359,450	8,500,000	17,133
06684Q AB 8	BAPTIST HEALTHCARE 3.540% 08/15/50		07/01/2021	Morgan Stanley DWD		3,244,950	3,000,000	41,595
06849R AC 6	BARRICK NA FINANCE LLC		10/07/2021	Various		16,610,492	11,050,000	257,117
06849R AK 8	BARRICK NA FINANCE LLC		02/25/2021	Janney Montgomery		1,287,431	943,000	17,321
075887 AX 7	Becton Dickinson 5.000% 11/12/40		04/21/2021	Barclays Capital		409,187	355,000	7,889
075887 BM 0	Becton Dickinson 4.875% 05/15/44		03/22/2021	Various		1,125,150	973,000	16,148
075887 BX 6	Becton Dickinson 4.669% 06/06/47		02/25/2021	Janney Montgomery		100,388	83,000	861
084423 AP 7	Berkley WR 6.250% 02/15/37		12/20/2021	Various		5,288,733	4,037,000	48,715
084423 AT 9	Berkley WR 4.750% 08/01/44		07/07/2021	Various		2,320,217	1,816,000	37,791
084423 AU 6	Berkley WR 4.000% 05/12/50		02/11/2021	Janney Montgomery		550,163	470,000	4,752
084423 AV 4	Berkley WR 3.550% 03/30/52		03/09/2021	Credit Suisse		3,983,520	4,000,000	0
084423 AW 2	Berkley WR 3.150% 09/30/61		09/08/2021	Credit Suisse		4,952,650	5,000,000	0
084664 CR 0	Berkshire Hathaway Finance		02/24/2021	Goldman Sachs & Company		830,836	690,000	3,340
084664 CX 7	Berkshire Hathaway Finance		01/05/2021	JP Morgan		4,942,600	5,000,000	0
09031W AA 1	BIMBO BAKERIES USA INC		05/12/2021	JP Morgan		4,915,850	5,000,000	0
09062X AD 5	Biogen Idec Inc 5.200% 09/15/45		02/24/2021	Goldman Sachs & Company		1,326,135	1,030,000	23,953
09062X AJ 2	Biogen Idec Inc 3.250% 02/15/51		07/30/2021	Various		6,030,600	6,235,000	37,621
092113 AN 9	BLACK HILLS CORP 4.200% 09/15/46		09/08/2021	Various		14,851,778	12,775,000	217,799
092113 AS 8	BLACK HILLS CORP 3.875% 10/15/49		10/04/2021	Various		3,942,924	3,650,000	49,810
09256B AE 7	BLACKSTONE HOLDINGS FINA		08/24/2021	Various		16,912,420	11,429,000	194,721
09256B AG 2	BLACKSTONE HOLDINGS FINA		06/24/2021	Janney Montgomery		2,996,078	2,250,000	4,063
09256B AH 0	BLACKSTONE HOLDINGS FINA		05/13/2021	Various		2,690,472	2,250,000	25,588
09256B AM 9	BLACKSTONE HOLDINGS FINA		03/23/2021	Various		965,750	900,000	7,194
09261B AB 6	BLACKSTONE HOLDINGS FINA		02/11/2021	Janney Montgomery		389,276	400,000	4,262
09261B AF 7	BLACKSTONE HOLDINGS FINA		07/29/2021	Goldman Sachs & Company		1,994,780	2,000,000	0
09581J AC 0	BLUE OWL FINANCE LLC 4.125% 10/07/51		11/15/2021	Various		30,448,490	31,000,000	24,979
09951L AB 9	BOOZ ALLEN HAMILTON INC		06/07/2021	Bank of America		1,000,000	1,000,000	0
101137 AE 7	Boston Scientific Corp		03/31/2021	Various		937,447	650,000	10,869
10373Q BS 8	BP CAP MARKETS AMERICA		09/14/2021	Barclays Capital		4,000,000	4,000,000	0
110122 DG 0	Bristol-Myers Squibb Co		07/19/2021	JP Morgan		2,082,895	1,508,000	34,307
110122 DK 1	Bristol-Myers Squibb Co		09/08/2021	Various		6,650,587	5,308,000	71,461
110122 DL 9	Bristol-Myers Squibb Co		02/19/2021	Janney Montgomery		617,167	485,000	184

E13.2

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
11042C AA 8	BRITISH AIR 21-1 A PPT.....		07/20/2021.....	Citigroup Global.....		1,999,808	1,999,808	0
11135F BG 5	BROADCOM INC 3.750% 02/15/51.....		01/04/2021.....	Sun Trust Robinson Humphrey.....		1,493,520	1,500,000	0
11271R AB 5	BROOKFIELD FINANCE LLC.....		02/25/2021.....	Janney Montgomery.....		680,876	700,000	8,788
12189L AU 5	BURLINGTN NORTH SANTA FE.....		09/09/2021.....	US Bancorp Piper Jaffrey.....		1,334,838	1,044,000	1,188
125896 BL 3	CMS Energy 4.700% 03/31/43.....		02/19/2021.....	Janney Montgomery.....		543,582	458,000	8,551
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
126307 BH 9	CSC HOLDINGS LLC 4.500% 11/15/31.....		04/30/2021.....	JP Morgan.....		7,005,000	7,000,000	0
12636Y AB 8	CRH AMERICA FINANCE INC.....		10/21/2021.....	Janney Montgomery.....		3,131,976	2,637,000	52,514
12636Y AD 4	CRH AMERICA FINANCE INC.....		11/12/2021.....	Various.....		14,878,120	12,018,000	152,551
126408 HA 4	CSX Corp 4.500% 08/01/54.....		02/25/2021.....	Janney Montgomery.....		606,870	500,000	1,563
126650 CZ 1	CVS Health Corp 5.050% 03/25/48.....		04/28/2021.....	BNP Paribas.....		2,470,680	2,000,000	9,819
127097 AB 9	COTERRA ENERGY INC COTERRA ENERGY INC.....		10/07/2021.....	Taxable Exchange.....		4,309,200	4,000,000	0
127097 AH 6	COTERRA ENERGY INC 4.375% 03/15/29.....		10/07/2021.....	Taxable Exchange.....		15,184,800	13,500,000	0
130789 #A 8	CALIFORNIA WATER SERVICE COMP SERIES ZZZ.....		05/11/2021.....	Direct-Private Placement.....		1,000,000	1,000,000	0
130789 #B 6	CALIFORNIA WATER SERVICE COMP SERIES I.....		05/11/2021.....	Direct-Private Placement.....		1,000,000	1,000,000	0
133434 AD 2	CAMERON LNG LLC 3.701% 01/15/39.....		01/14/2021.....	Susquehanna Intl.....		1,395,081	1,257,000	517
134429 BH 1	Campbell Soup Company 4.800% 03/15/48.....		02/19/2021.....	Janney Montgomery.....		743,130	600,000	12,640
141781 BC 7	Cargill Inc 4.100% 11/01/42.....		12/03/2021.....	Barclays Capital.....		699,564	600,000	2,460
14215G AA 4	CARILION CLINIC OBLIGATE.....		10/20/2021.....	Goldman Sachs & Company.....		2,000,000	2,000,000	0
14310F AA 0	CARLYLE HOLDINGS II FIN.....		03/15/2021.....	Various.....		3,986,128	3,220,000	83,988
151895 F* 5	Centerpoint PPTS SERIES K.....		01/13/2021.....	Direct-Private Placement.....		3,000,000	3,000,000	0
15189W AH 3	CENTERPOINT ENERGY RES.....		07/16/2021.....	Janney Montgomery.....		1,404,150	1,000,000	813
166756 AT 3	CHEVRON USA INC 6.000% 03/01/41.....		01/12/2021.....	Various.....		5,618,388	3,793,338	83,348
166756 AT 3	CHEVRON USA INC 6.000% 03/01/41.....		01/04/2021.....	Taxable Exchange.....		4,733,713	3,105,662	0
166756 AU 0	CHEVRON USA INC 5.250% 11/15/43.....		01/04/2021.....	Taxable Exchange.....		2,083,159	1,447,000	0
16876Y AA 0	CHILDREN'S HEALTH CARE.....		01/25/2021.....	Cantor Fitzgerald.....		2,779,125	2,500,000	38,790
171239 AJ 5	CHUBB INA HOLDINGS INC.....		11/15/2021.....	Wells Fargo.....		5,966,820	6,000,000	0
171484 AE 8	CHURCHILL DOWNS INC 4.750% 01/15/28.....		03/10/2021.....	JP Morgan.....		1,806,875	1,750,000	14,316
18600T AA 0	CLEVELAND CLINIC FOUND.....		08/24/2021.....	Seaport Group.....		7,473,210	5,000,000	36,975
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
20030N CM 1	Comcast Corp 4.700% 10/15/48.....		07/26/2021.....	Various.....		6,168,486	4,700,000	57,980
20035A AA 2	COMED FINANCING III 6.350% 03/15/33.....		04/01/2021.....	Seaport Group.....		5,139,233	4,294,000	48,965
201723 AP 8	Commercial Metals 3.875% 02/15/31.....		01/19/2021.....	Various.....		504,688	500,000	0
205887 BN 1	Conagra Inc 6.625% 08/15/39.....		07/16/2021.....	Hilltop.....		413,517	300,000	8,557
205887 CE 0	Conagra Inc 5.400% 11/01/48.....		05/19/2021.....	Various.....		7,274,633	5,662,000	94,589
20825C AX 2	Conocophillips 4.300% 08/15/28.....		02/08/2021.....	Tax Free Exchange.....		3,180,449	3,000,000	0
20825C BB 9	Conocophillips 4.875% 10/01/47.....		02/08/2021.....	Tax Free Exchange.....		9,104,108	8,000,000	0
20825C BD 5	Conocophillips 4.850% 08/15/48.....		02/08/2021.....	Tax Free Exchange.....		18,294,104	16,380,000	0
21036P AT 5	Constellation Brands Inc.....		03/24/2021.....	Various.....		2,171,287	1,885,000	28,837
21036P BD 9	Constellation Brands Inc.....		12/15/2021.....	Citigroup Global.....		6,655,350	5,000,000	23,333
210518 CU 8	Consumers Energy Co 3.950% 05/15/43.....		12/15/2021.....	Keybanc Capital Markets.....		1,301,333	1,125,000	3,950
210518 CY 0	Consumers Energy Co 4.100% 11/15/45.....		07/19/2021.....	Janney Montgomery.....		560,463	465,000	4,207
210518 DB 9	Consumers Energy Co 4.050% 05/15/48.....		10/12/2021.....	Various.....		3,044,695	2,500,000	36,338
210518 DD 5	Consumers Energy Co 4.350% 04/15/49.....		11/12/2021.....	Various.....		4,828,029	3,827,000	39,181
210518 DN 3	Consumers Energy Co 2.650% 08/15/52.....		08/02/2021.....	Mitsubishi.....		1,998,320	2,000,000	0
219023 AC 2	Ingredion Inc 6.625% 04/15/37.....		10/25/2021.....	Various.....		3,332,283	2,377,000	26,707

E13.3

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
224044 BR 7	Cox Communications Inc.....		10/13/2021.....	Hilltop.....		477,461	360,000	8,837
224044 BT 3	Cox Communications Inc.....		07/15/2021.....	Hilltop.....		355,773	250,000	2,317
224044 CC 9	Cox Communications Inc.....		09/09/2021.....	Various.....		4,774,695	4,000,000	26,125
224044 CK 1	Cox Communications Inc.....		07/26/2021.....	JP Morgan.....		1,668,168	1,350,000	27,945
224044 CP 0	Cox Communications Inc.....		05/18/2021.....	JP Morgan.....		1,988,700	2,000,000	0
224399 AP 0	Crane Co 6.550% 11/15/36.....		07/16/2021.....	Janney Montgomery.....		1,397,310	1,000,000	11,826
224399 AT 2	Crane Co 4.200% 03/15/48.....		04/05/2021.....	Various.....		1,821,221	1,770,000	9,811
22822V AM 3	Crown Castle International Cor.....		10/12/2021.....	Various.....		16,414,000	13,065,000	117,899
22822V AQ 4	Crown Castle International Cor.....		02/11/2021.....	Janney Montgomery.....		578,310	500,000	2,594
232806 B* 9	Cypress Semiconductor Corp Series D Seni.....		03/30/2021.....	Direct-Private Placement.....		7,000,000	7,000,000	0
233046 AK 7	DB Master Finance LLC SERIES 20191A CLAS.....		12/03/2021.....	Wells Fargo.....		5,073,836	4,887,500	9,280
23338V AD 8	DTE ELECTRIC CO 4.300% 07/01/44.....		01/14/2021.....	Goldman Sachs & Company.....		3,953,376	3,150,000	6,773
23338V AH 9	DTE ELECTRIC CO 4.050% 05/15/48.....		10/12/2021.....	Deutsche Bank.....		1,188,010	1,000,000	16,763
23357* AS 0	DTE GAS Company Series D.....		11/16/2021.....	Direct-Private Placement.....		3,000,000	3,000,000	0
233853 AA 8	DAIMLER TRUCKS FINAN NA.....		12/02/2021.....	JP Morgan.....		2,000,000	2,000,000	0
235825 AJ 5	DANA HOLDING CORP 4.500% 02/15/32.....		11/16/2021.....	Various.....		1,250,000	1,250,000	0
237194 AM 7	Darden Restaurants Inc.....		09/08/2021.....	Various.....		6,195,123	5,469,000	37,003
23745Q AA 2	DARTMOUTH-HITCH HEALTH.....		06/30/2021.....	JP Morgan.....		474,216	400,000	7,010
240019 BV 0	Dayton Pwr & Lt Co 3.950% 06/15/49.....		05/21/2021.....	Various.....		11,436,439	9,904,000	52,707
24703D BE 0	DELL INT LLC / EMC CORP.....		12/06/2021.....	Barclays Capital.....		4,983,400	5,000,000	0
24703T AA 4	DELL INT LLC/EMC CORP 5.450% 06/15/23.....		06/22/2021.....	Tax Free Exchange.....		1,067,863	1,068,000	0
24703T AD 8	DELL INT LLC/EMC CORP 6.020% 06/15/26.....		06/22/2021.....	Various.....		6,774,046	6,500,000	0
24703T AJ 5	DELL INT LLC/EMC CORP 8.100% 07/15/36.....		06/22/2021.....	Tax Free Exchange.....		2,202,166	2,000,000	0
24703T AK 2	DELL INT LLC/EMC CORP 8.350% 07/15/46.....		10/08/2021.....	Morgan Stanley DWD.....		4,051,575	2,500,000	50,448
24703T AK 2	DELL INT LLC/EMC CORP 8.350% 07/15/46.....		06/22/2021.....	Tax Free Exchange.....		4,773,452	3,000,000	0
250847 DZ 0	Detroit Edison Co 5.450% 02/15/35.....		11/15/2021.....	Jefferies & Co.....		4,627,689	3,650,000	50,836
250847 EK 2	Detroit Edison Co 3.950% 06/15/42.....		07/19/2021.....	Various.....		5,246,357	4,472,000	20,632
25278X AQ 2	DIAMONDBACK ENERGY INC.....		03/18/2021.....	Credit Suisse.....		1,993,380	2,000,000	0
25434* AH 6	DIMENSIONAL FUND 2.880% 12/06/36.....		12/06/2021.....	Direct-Private Placement.....		4,000,000	4,000,000	0
256746 AK 4	Dollar Tree Inc 3.375% 12/01/51.....		11/29/2021.....	Various.....		3,999,030	4,000,000	0
25746U BD 0	Dominion Resources Inc.....		04/27/2021.....	Various.....		4,134,692	2,730,000	27,576
25755T AJ 9	Dominos Pizza Master Issuer L SERIES 201.....		12/10/2021.....	Cantor Fitzgerald.....		495,837	485,000	2,717
260003 AK 4	Dover Corp 5.375% 03/01/41.....		07/22/2021.....	Various.....		2,778,042	2,141,000	35,788
26078J AF 7	DowDuPont Inc 5.419% 11/15/48.....		04/28/2021.....	Various.....		7,838,429	5,950,000	114,085
26113* AA 7	DYAL 4 ISSUER A 3.650% 02/22/41.....		02/22/2021.....	Direct-Private Placement.....		2,100,000	2,100,000	0
26113@ AA 5	DYAL 4 ISSUER A 3.650% 02/22/41.....		02/22/2021.....	Direct-Private Placement.....		3,900,000	3,900,000	0
26138E AT 6	Dr Pepper Snapple Group.....		02/25/2021.....	Janney Montgomery.....		629,716	540,000	6,818
26138E AY 5	Dr Pepper Snapple Group.....		02/25/2021.....	Janney Montgomery.....		431,499	374,000	3,260
263901 AD 2	DUKE ENERGY INDIANA INC.....		09/28/2021.....	Deutsche Bank.....		1,452,275	1,250,000	2,042
26444B AC 8	DUKE ENERGY PROGRESS NC.....		11/17/2021.....	RBC Capital Markets.....		1,999,952	2,000,000	0
26882P BE 1	Erac USA Finance Co 7.000% 10/15/37.....		12/17/2021.....	Morgan Stanley DWD.....		148,285	100,000	1,283
26884T AE 2	ERAC USA FINANCE COMPANY.....		09/28/2021.....	Various.....		6,049,616	4,360,000	61,713
26884T AN 2	ERAC USA FINANCE COMPANY.....		08/24/2021.....	Various.....		2,285,596	1,830,000	2,343
27409L AE 3	EAST OHIO GAS CO/THE 3.000% 06/15/50.....		10/12/2021.....	Various.....		1,492,065	1,500,000	13,458
276480 AE 0	EASTERN GAS TRAN 4.800% 11/01/43.....		06/30/2021.....	Tax Free Exchange.....		14,940,446	14,500,000	0
277432 AP 5	Eastman Chemical 4.650% 10/15/44.....		02/25/2021.....	Janney Montgomery.....		825,804	700,000	11,845
278642 AF 0	EBay Inc 4.000% 07/15/42.....		05/14/2021.....	Various.....		3,586,267	3,369,000	36,246

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SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
278642 AZ 6	EBay Inc 3.650% 05/10/51		08/24/2021	Various		4,977,744	4,722,000	38,543
283677 AZ 5	El Paso Electric 5.000% 12/01/44		06/16/2021	Various		1,541,675	1,300,000	5,486
29103D AM 8	EMERA US FINANCE LP 4.750% 06/15/46		03/11/2021	Various		8,830,045	7,566,000	76,018
29250R AP 1	Enbridge Energy Partners		07/20/2021	Goldman Sachs & Company		4,545,870	3,000,000	60,625
29379V BC 6	Enterprise Products Oper		09/07/2021	Various		3,782,114	3,007,000	10,224
29444U BT 2	Equinix Inc 3.400% 02/15/52		10/04/2021	Various		5,678,465	5,514,000	43,282
29717P AS 6	ESSEX PORTFOLIO LP 4.500% 03/15/48		12/20/2021	Pierpont		8,709,250	7,000,000	81,125
30042* AB 3	Eversource Gas Co of Mass Series B AO 20		09/29/2021	Direct-Private Placement		10,000,000	10,000,000	0
30212P BH 7	EXPEDIA GROUP INC 2.950% 03/15/31		06/15/2021	Tax Free Exchange		2,998,177	3,000,000	0
30249I AV 7	FMC Corp 4.500% 10/01/49		03/12/2021	Various		4,613,890	4,015,000	78,966
316773 CH 1	Fifth Third Bancorp 8.250% 03/01/38		12/20/2021	Various		9,512,942	5,735,000	141,681
33616C AB 6	First Republic Bank 4.375% 08/01/46		12/21/2021	Various		3,579,767	2,932,000	49,567
33616C AC 4	First Republic Bank 4.625% 02/13/47		01/27/2021	MarketAxess		932,695	720,000	15,355
337738 AV 0	Fiserv Inc 4.400% 07/01/49		10/04/2021	Various		18,631,504	15,899,000	165,171
33939H AB 5	FLEX INTERMEDIATE HOLDCO		05/24/2021	RBC Capital Markets		6,999,650	7,000,000	0
34107# AA 5	Florida Pipeline Series A		07/15/2021	Direct-Private Placement		5,000,000	5,000,000	0
34108I EY 9	Florida Pwr & Lt Co 5.850% 05/01/37		12/10/2021	Janney Montgomery		615,746	452,000	3,158
34108I FE 2	Florida Pwr & Lt Co 5.125% 06/01/41		07/07/2021	Janney Montgomery		429,285	317,000	1,715
34959J AH 1	Fortive Corp 4.300% 06/15/46		08/24/2021	Pierpont		2,957,248	2,450,000	20,485
351837 AA 7	FRANCISCAN HEALTH SYS 3.914% 07/01/49		10/04/2021	Various		17,211,110	15,000,000	272,023
35908M AA 8	Frontier Communications		05/04/2021	Taxable Exchange		548,832	548,832	0
361448 BH 5	GATX CORP 3.100% 06/01/51		10/04/2021	Various		8,657,421	8,922,000	64,626
36260# AA 3	GSRP Portfolio 2 3.100% 06/29/46		10/01/2021	Direct-Private Placement		4,976,302	4,976,302	0
378272 BC 1	GLENCORE FUNDING LLC 3.875% 04/27/51		04/21/2021	Morgan Stanley DWD		2,998,950	3,000,000	0
378272 BH 0	GLENCORE FUNDING LLC 3.375% 09/23/51		09/15/2021	Bank of America		1,970,260	2,000,000	0
37940X AC 6	Global Payments Inc 4.150% 08/15/49		10/12/2021	Various		12,966,234	11,718,000	72,092
37940X AE 2	Global Payments Inc 1.200% 03/01/26		02/19/2021	ATHENE		749,310	750,000	0
38141E C3 1	Goldman Sachs Group Inc		05/19/2021	Goldman Sachs & Company		343,835	277,000	4,875
38173M AB 8	GOLUB CAPITAL BDC 2.500% 08/24/26		06/16/2021	ATHENE		994,170	1,000,000	1,916
38239K AA 6	GOODMAN US FIN FOUR 4.500% 10/15/37		11/12/2021	Janney Montgomery		1,182,751	1,020,000	3,953
382550 BL 4	Goodyear Tire & Rubber		05/13/2021	JP Morgan		1,000,000	1,000,000	0
402740 AE 4	Gulfstream Natural Gas		01/19/2021	Cantor Fitzgerald		7,949,460	6,000,000	95,200
40465@ AL 6	Harrison Street Series C		09/16/2021	Direct-Private Placement		4,000,000	4,000,000	0
41242* CC 4	Hardwood Funding (NBA)		02/18/2021	Direct-Private Placement		1,000,000	1,000,000	0
416515 AP 9	Hartford Financial Svcs Group		12/17/2021	Pierpont		603,394	425,000	5,761
416518 AC 2	HARTFORD FINL SVCS GRP		08/24/2021	Various		4,123,594	2,868,000	59,966
41652P AC 3	HARTFORD HEALTHCARE CORP		06/30/2021	JP Morgan		4,816,863	4,585,000	439
419870 H# 0	HI Electric 3.740% 12/29/51		12/29/2021	Direct-Private Placement		5,000,000	5,000,000	0
42217K AX 4	HEALTH CARE REIT INC 6.500% 03/15/41		08/24/2021	Various		7,615,691	5,249,000	146,945
42218S AH 1	HEALTH CARE SVCS CORP 3.200% 06/01/50		12/17/2021	Various		24,339,788	23,698,000	151,128
423452 AE 1	HELMERICH & PAYNE INC 2.900% 09/29/31		09/27/2021	Goldman Sachs & Company		997,670	1,000,000	0
42981D AA 4	HIGH STREET FDG TRUST II		04/02/2021	Morgan Stanley DWD		804,832	700,000	4,552
431116 AC 6	HIGHMARK INC 6.125% 05/15/41		05/05/2021	Various		6,665,760	5,235,000	133,446
437076 BH 4	Home Depot Inc 4.250% 04/01/46		02/25/2021	Janney Montgomery		1,996,422	1,685,000	28,844
437076 BS 0	Home Depot Inc 3.900% 06/15/47		02/26/2021	Goldman Sachs & Company		1,714,245	1,500,000	12,513
437076 CK 6	Home Depot Inc 2.750% 09/15/51		09/07/2021	Bank of America		4,946,500	5,000,000	0

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SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
44107T BA 3	HOST HOTELS & RESORTS LP		11/12/2021	RBC Capital Markets		2,936,970	3,000,000	0
444859 AZ 5	HUMANA INC 8.150% 06/15/38		04/05/2021	Goldman Sachs & Company		1,004,140	650,000	16,334
444859 BB 7	HUMANA INC 4.625% 12/01/42		02/25/2021	Janney Montgomery		353,991	300,000	3,276
444859 BG 6	HUMANA INC 4.800% 03/15/47		04/27/2021	Various		9,503,905	7,805,000	38,559
444859 BL 5	HUMANA INC 3.950% 08/15/49		02/26/2021	Goldman Sachs & Company		1,394,638	1,250,000	2,332
45005* AF 7	IRG Industrial Series F		12/21/2021	Direct-Private Placement		10,000,000	10,000,000	0
451102 CC 9	ICAHN ENTERPRISES/FIN 4.375% 02/01/29		01/04/2021	Jefferies & Co		5,000,000	5,000,000	0
45138L AY 9	IDAHO POWER CO 4.850% 08/15/40		06/11/2021	Janney Montgomery		238,384	200,000	3,233
45138L BF 9	IDAHO POWER CO 4.200% 03/01/48		09/08/2021	Various		15,828,764	12,655,000	174,557
45517J AA 7	INDIANA UNIV FOUNDATION		10/08/2021	Wells Fargo		6,973,525	7,000,000	0
455434 BS 8	Indianapolis Pwr & Lt Co		09/09/2021	Various		1,295,461	1,015,000	9,957
455434 BT 6	Indianapolis Pwr & Lt Co		10/25/2021	Various		5,508,908	4,734,000	87,626
455434 BU 3	Indianapolis Pwr & Lt Co		07/12/2021	Mesirow Capital Markets		319,090	250,000	2,505
45685E AJ 5	VOYA FINANCIAL INC 5.700% 07/15/43		12/20/2021	Various		6,213,570	4,587,000	91,132
457187 AD 4	Ingredion Inc 3.900% 06/01/50		03/03/2021	Citigroup Global		1,909,859	1,740,000	17,719
458140 BM 1	Intel Corp 4.750% 03/25/50		10/12/2021	Various		3,934,693	3,030,000	25,535
458140 BW 9	Intel Corp 3.050% 08/12/51		08/10/2021	JP Morgan		1,993,360	2,000,000	0
45866F AH 7	INTERCONTINENTALEXCHANGE		08/24/2021	Various		5,427,209	4,506,000	74,476
459506 AE 1	Intl Flavors & Fragrances Inc		02/19/2021	Janney Montgomery		748,587	645,000	6,428
460146 CC 5	International Paper Co		10/22/2021	Various		5,454,330	3,236,000	36,010
460146 CF 8	International Paper Co		04/13/2021	Seaport Group		1,524,370	1,000,000	30,417
46051M AF 9	International Transmission Co		09/23/2021	Goldman Sachs & Company		767,664	600,000	3,006
460690 BQ 2	Interpublic Group Co 5.400% 10/01/48		04/05/2021	Various		3,784,320	3,000,000	14,775
460690 BS 8	Interpublic Group Co 3.375% 03/01/41		02/23/2021	Morgan Stanley DWD		1,995,660	2,000,000	0
461070 AK 0	Interstate P&L Co 4.700% 10/15/43		02/25/2021	Janney Montgomery		247,006	208,000	3,557
465685 AH 8	ITC Holdings Corp 5.300% 07/01/43		06/16/2021	Various		3,237,989	2,545,000	50,700
46590X AC 0	JBS USA/FOOD/FINANCE 3.750% 12/01/31		05/14/2021	Barclays Capital		250,000	250,000	0
46625H JM 3	J P Morgan Chase & Co 5.625% 08/16/43		05/04/2021	Various		1,998,870	1,474,000	18,117
468223 AW 2	JACKSON LABORATORY 3.468% 07/01/51		03/09/2021	Barclays Capital		3,000,000	3,000,000	0
48121@ AQ 4	JRD HOLDINGS LLC Series 2021D		10/14/2021	Direct-Private Placement		7,000,000	7,000,000	0
48249D AA 9	KKR GROUP FIN CO II 5.500% 02/01/43		03/15/2021	Various		4,523,775	3,500,000	50,417
48250A AA 1	KKR GROUP FINANCE CO III		03/18/2021	Various		3,805,999	3,100,000	45,114
48252D AA 3	KKR GROUP FINANCE CO VII		03/03/2021	Various		4,360,368	4,250,000	3,650
485170 BC 7	Kansas City Southern 4.200% 11/15/69		03/18/2021	Various		12,592,712	11,615,000	136,880
49271V AD 2	KEURIG DR PEPPER INC 5.085% 05/25/48		03/30/2021	Various		2,661,380	2,126,000	36,990
50075N AZ 7	Kraft Foods Inc 6.500% 02/09/40		03/11/2021	Morgan Stanley DWD		2,271,885	1,650,000	10,725
501044 DF 5	Kroger Co 3.875% 10/15/46		02/11/2021	Janney Montgomery		566,025	500,000	6,512
501044 DK 4	Kroger Co 4.650% 01/15/48		02/11/2021	Janney Montgomery		625,200	500,000	2,002
501044 DM 0	Kroger Co 5.400% 01/15/49		02/19/2021	Janney Montgomery		346,517	258,000	1,471
50187T AF 3	LGI HOMES INC 4.000% 07/15/29		06/14/2021	Wells Fargo		500,000	500,000	0
505597 AD 6	SPIRE INC 4.700% 08/15/44		07/15/2021	Janney Montgomery		298,874	254,000	5,107
50587K AB 7	LAFARGEHOLCIM FINANCE US		07/16/2021	Janney Montgomery		2,495,490	2,000,000	28,236
51223* AC 8	LAKEVIEW LOAN 4.750% 07/13/27		07/13/2021	Direct-Private Placement		4,000,000	4,000,000	0
521615 AA 2	LEA POWER PARTNERS LLC		11/29/2021	Seaport Group		10,728,378	10,100,931	152,389
521865 AZ 8	Lear Corp 5.250% 05/15/49		03/03/2021	Various		13,536,575	11,125,000	145,935
524590 AA 4	LEEWARD RENEWABL 4.250% 07/01/29		06/23/2021	JP Morgan		500,000	500,000	0

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SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
524901 AR 6	Legg Mason Inc 5.625% 01/15/44.....		02/11/2021.....	Janney Montgomery.....		766,403	550,000	2,664
527298 BT 9	LEVEL 3 FINANCING INC 3.750% 07/15/29.....		01/11/2021.....	Various.....		2,002,500	2,000,000	0
53079E BH 6	Liberty Mutual Group 4.500% 06/15/49.....		07/08/2021.....	Keybank Capital Markets.....		952,136	800,000	2,700
53079E BL 7	Liberty Mutual Group 4.300% 02/01/61.....		02/18/2021.....	Various.....		5,406,000	5,800,000	14,548
539830 BL 2	Lockheed Martin 4.700% 05/15/46.....		02/26/2021.....	Goldman Sachs & Company.....		1,908,405	1,500,000	20,954
539830 BN 8	Lockheed Martin 4.090% 09/15/52.....		02/25/2021.....	Various.....		6,241,834	4,960,000	73,468
548661 CP 0	Lowes Companies Inc 6.650% 09/15/37.....		07/19/2021.....	JP Morgan.....		2,164,780	1,483,000	34,517
548661 CR 6	Lowes Companies Inc 5.800% 04/15/40.....		01/21/2021.....	Stifel, Nicolaus and Co.....		2,081,595	1,500,000	24,167
548661 DE 4	Lowes Companies Inc 4.250% 09/15/44.....		07/30/2021.....	Various.....		3,788,601	3,489,000	9,745
552676 AV 0	MDC HOLDINGS INC 3.966% 08/06/61.....		08/03/2021.....	Citigroup Global.....		4,000,000	4,000,000	0
559080 AF 3	MAGELLAN MIDSTREAM PARTN.....		04/28/2021.....	Jefferies & Co.....		1,183,840	1,155,000	20,078
559080 AJ 5	MAGELLAN MIDSTREAM PARTN.....		09/17/2021.....	Various.....		4,485,086	4,201,000	42,311
56081# CV 0	Major League Baseball Trust.....		12/10/2021.....	Direct-Private Placement.....		2,000,000	2,000,000	0
56585A AM 4	MARATHON PETROLEUM CORP.....		04/19/2021.....	Citigroup Global.....		1,230,360	1,000,000	20,313
570535 AP 9	Markel Corp 5.000% 03/30/43.....		07/15/2021.....	Janney Montgomery.....		441,125	360,000	6,031
570535 AQ 7	Markel Corp 5.000% 04/05/46.....		07/30/2021.....	Various.....		4,378,878	3,319,000	51,928
571676 AH 8	MARS INC 4.200% 04/01/59.....		09/24/2021.....	Various.....		7,150,558	5,607,000	105,060
571748 BC 5	Marsh & McLennan 4.350% 01/30/47.....		02/11/2021.....	Janney Montgomery.....		379,236	300,000	580
571748 BJ 0	Marsh & McLennan 4.900% 03/15/49.....		02/11/2021.....	Janney Montgomery.....		1,709,850	1,250,000	25,691
573284 AU 0	Martin Marietta Materials.....		02/25/2021.....	Janney Montgomery.....		1,303,368	1,149,000	9,631
573284 AX 4	Martin Marietta Materials.....		06/24/2021.....	Janney Montgomery.....		2,966,790	3,000,000	0
573874 AN 4	MARVELL TECHNOLOGY INC.....		05/04/2021.....	Tax Free Exchange.....		10,835,228	10,780,000	0
574599 BM 7	Masco Corp 4.500% 05/15/47.....		06/24/2021.....	Janney Montgomery.....		1,914,438	1,583,000	12,235
575634 AT 7	Massachusetts Elec Co 4.004% 08/15/46.....		09/09/2021.....	Barclays Capital.....		1,570,606	1,380,000	3,837
575718 AA 9	MASS INSTITUTE OF TECH.....		08/04/2021.....	Wells Fargo.....		3,649,120	2,000,000	10,889
58013M FA 7	McDonalds Corp 4.875% 12/09/45.....		03/11/2021.....	Janney Montgomery.....		892,637	730,000	9,490
582834 AP 2	Mead Corp 7.550% 03/01/47.....		07/16/2021.....	Various.....		11,065,126	7,308,000	160,057
58933Y AW 5	Merck & Co Inc 4.000% 03/07/49.....		10/12/2021.....	Deutsche Bank.....		3,582,960	3,000,000	12,333
59001A BD 3	Meritage Homes Corp 3.875% 04/15/29.....		03/31/2021.....	MIZUHO.....		500,000	500,000	0
59447# AL 7	Michigan Electric Transmission.....		08/03/2021.....	Direct-Private Placement.....		2,000,000	2,000,000	0
60871R AH 3	MOLSON COORS BREWING CO.....		07/30/2021.....	Various.....		2,392,568	2,100,000	4,305
609207 AP 0	Mondelez International Inc.....		06/22/2021.....	FIFTH THIRD BANK.....		9,657,460	8,000,000	74,257
615369 AX 3	Moodys Corporation 3.100% 11/29/61.....		11/15/2021.....	Citigroup Global.....		1,972,860	2,000,000	0
61980A AD 5	Motiva Enterprises LLC.....		01/26/2021.....	MarketAxess.....		1,985,392	1,600,000	3,958
62750P AA 4	MUSEUM OF FINE ARTS/HOU.....		09/28/2021.....	JP Morgan.....		1,500,000	1,500,000	0
62912X AC 8	NGPL Pipeco LLC 7.768% 12/15/37.....		05/11/2021.....	Seaport Group.....		9,550,240	7,000,000	229,588
63743H EW 8	NATIONAL RURAL UTIL COOP.....		03/11/2021.....	ATHENE.....		995,227	1,000,000	50
641062 AN 4	NESTLE HOLDINGS INC 4.000% 09/24/48.....		08/27/2021.....	Various.....		3,013,080	2,400,000	38,644
64128X AE 0	NEUBERGER BERMAN GRP/FIN.....		06/16/2021.....	Various.....		1,479,504	1,300,000	13,447
649322 AE 4	NY & PRESBYTERIAN HOSPIT.....		08/03/2021.....	Morgan Stanley DWD.....		4,414,980	3,000,000	1,191
649322 AF 1	NY & PRESBYTERIAN HOSPIT.....		07/22/2021.....	JP Morgan.....		4,957,800	4,000,000	76,883
649840 CR 4	New York St Elec & Gas Corp.....		10/19/2021.....	Various.....		8,703,978	8,356,000	26,031
651639 AV 8	Newmont Mining Corporation.....		02/25/2021.....	Janney Montgomery.....		455,299	340,000	3,850
65339K CB 4	NEXTERA ENERGY CAPITAL.....		12/09/2021.....	Barclays Capital.....		5,000,000	5,000,000	0
65473Q BB 8	NiSource Finance Corp 5.250% 02/15/43.....		01/21/2021.....	Goldman Sachs & Company.....		5,327,360	4,000,000	93,333
65473Q BD 4	NiSource Finance Corp 5.650% 02/01/45.....		06/02/2021.....	Various.....		2,016,470	1,500,000	20,324

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
65473Q BF 9	NiSource Finance Corp 4.375% 05/15/47		02/18/2021	Goldman Sachs & Company		1,425,854	1,206,000	14,217
655844 BV 9	Norfolk & Southn Corp 4.050% 08/15/52		02/25/2021	Janney Montgomery		394,877	352,000	436
655844 CJ 5	Norfolk & Southn Corp 4.100% 05/15/21		06/02/2021	Various		22,175,260	22,000,000	7,061
661169 AA 0	NORTH MISSISSIPPI HEALTH		07/20/2021	JP Morgan		2,000,000	2,000,000	0
665789 BA 0	NORTHERN STATES PWR-WISC		09/10/2021	Goldman Sachs & Company		3,209,568	2,605,000	3,647
666807 BP 6	Northrop Grumman Corp 4.030% 10/15/47		02/26/2021	Goldman Sachs & Company		1,132,390	1,000,000	15,336
666807 BT 8	Northrop Grumman Corp 5.150% 05/01/40		02/26/2021	Goldman Sachs & Company		543,631	423,000	7,322
668074 AU 1	Northwestern Corp 4.176% 11/15/44		10/26/2021	Various		8,665,543	7,336,000	102,273
67021C AF 4	NSTAR ELECTRIC CO 5.500% 03/15/40		01/21/2021	Morgan Stanley DWD		1,443,108	1,010,000	20,060
674241 AB 0	OBERLIN COLLEGE 2.874% 10/01/51		07/15/2021	Morgan Stanley DWD		7,500,000	7,500,000	0
677347 CF 1	Ohio Edison Co 8.250% 10/15/38		09/14/2021	Various		4,793,055	3,177,000	61,328
67777J AM 0	OHIOHEALTH CORP 2.834% 11/15/41		10/19/2021	Barclays Capital		2,000,000	2,000,000	0
678858 BH 3	Oklahoma Gas & Elec Co		07/14/2021	Bank of America		1,053,195	750,000	22,172
680223 AL 8	OLD REPUBLIC INTL CORP		07/23/2021	Various		5,836,866	5,700,000	8,363
68233J BB 9	Oncore Electric 3.750% 04/01/45		01/20/2021	Jefferies & Co		5,986,500	5,000,000	57,813
68233J BD 5	Oncore Electric 3.800% 09/30/47		07/16/2021	Janney Montgomery		2,152,420	1,795,000	20,842
68233J BG 8	Oncore Electric 4.100% 11/15/48		10/12/2021	Various		4,902,780	4,000,000	55,635
68235P AG 3	ONE GAS INC 4.500% 11/01/48		02/11/2021	Various		2,188,799	1,655,000	15,506
68964* AT 8	OTTER TAIL POWER Series 2021B		11/29/2021	Direct-Private Placement		3,000,000	3,000,000	0
69320N AA 5	PCAP HOLDINGS LP 6.500% 07/15/28		07/09/2021	Direct-Private Placement		3,000,000	3,000,000	0
693506 BC 0	PPG Inds Inc 7.700% 03/15/38		10/12/2021	Various		5,174,775	3,322,000	81,499
693506 BE 6	PPG Inds Inc 5.500% 11/15/40		07/16/2021	Various		2,001,945	1,500,000	14,285
69354N AC 0	PRA Group Inc 7.375% 09/01/25		02/01/2021	Various		4,381,250	4,065,000	125,250
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
694308 GY 7	Pacific Gas & Elec Co 4.500% 12/15/41		03/15/2021	BNP Paribas		1,958,900	2,000,000	22,750
694308 JN 8	Pacific Gas & Elec Co 4.950% 07/01/50		03/08/2021	Barclays Capital		2,067,000	2,000,000	18,975
71338Q AV 8	PEPPERDINE UNIV 2.840% 09/01/51		11/30/2021	Morgan Stanley DWD		1,000,000	1,000,000	0
714046 AJ 8	Perkinelmer Inc 3.625% 03/15/51		03/04/2021	JP Morgan		14,999,850	15,000,000	0
718546 AL 8	PHILLIPS 66 4.875% 11/15/44		04/28/2021	Various		3,459,021	2,897,000	63,515
72014T AE 9	PIEDMONT HEALTHCARE INC		10/08/2021	Various		7,821,492	7,900,000	4,081
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
724060 AA 6	PIPELINE FUNDING CO LLC		04/29/2021	Seaport Group		8,452,588	6,673,500	152,934
736508 T@ 1	Portland General Elec Co		09/30/2021	Direct-Private Placement		3,000,000	3,000,000	0
740189 AP 0	Precision Castparts 4.375% 06/15/45		06/16/2021	Goldman Sachs & Company		1,190,060	1,000,000	365
74170* BQ 1	PRIME PROPERTY Series LL		10/07/2021	Direct-Private Placement		5,000,000	5,000,000	0
74251V AJ 1	PRINCIPAL FINANCIAL GROU		11/16/2021	Wells Fargo		3,207,709	2,672,000	969
743315 AS 2	Progressive Corp OH 4.125% 04/15/47		10/12/2021	Deutsche Bank		2,397,180	2,000,000	41,021
74340* BB 9	Prologis TUSLF 3.190% 03/30/41		03/30/2021	Direct-Private Placement		1,000,000	1,000,000	0
74340* BF 0	Prologis TUSLF Series 2021-I		12/16/2021	Direct-Private Placement		3,000,000	3,000,000	0
743820 AB 8	PROV ST JOSEPH HLTH OBL		09/14/2021	Goldman Sachs & Company		6,000,000	6,000,000	0
744448 BZ 3	Public Svc Co Co 6.250% 09/01/37		01/15/2021	JP Morgan		2,579,536	1,720,000	41,507
744448 CG 4	Public Svc Co Co 3.600% 09/15/42		01/15/2021	Daiwa Capital Markets		2,339,140	2,000,000	25,000
744448 CJ 8	Public Svc Co Co 3.950% 03/15/43		09/07/2021	JP Morgan		1,012,402	870,000	16,610
744448 CR 0	Public Svc Co Co 4.050% 09/15/49		01/08/2021	Deutsche Bank		7,477,620	6,000,000	78,975
744482 BM 1	Public Svc Co Nh 3.600% 07/01/49		10/04/2021	Janney Montgomery		2,266,380	2,000,000	19,000
744516 H* 9	Public Svc NC 3.100% 03/18/51		03/18/2021	Direct-Private Placement		2,000,000	2,000,000	0
744533 BP 4	Public Svc Co Okla 3.150% 08/15/51		08/11/2021	Credit Agricole Securities		497,880	500,000	0

E13.8

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
744542	D# 5 Public Service Co of New Mex Series B.....		07/14/2021.....	Direct-Private Placement.....		2,000,000	2,000,000	0
74456Q	AV 8 Public Services Electric & Gas.....		12/10/2021.....	Various.....		3,681,560	2,719,000	41,774
74456Q	BF 2 Public Services Electric & Gas.....		09/28/2021.....	Various.....		2,005,802	1,696,000	17,801
74456Q	BM 7 Public Services Electric & Gas.....		11/12/2021.....	Various.....		1,103,800	927,000	5,344
74456Q	BN 5 Public Services Electric & Gas.....		09/29/2021.....	Various.....		337,218	287,000	4,587
745332	BW 5 Puget Sound Pwr & Lt Co.....		04/29/2021.....	Keybanc Capital Markets.....		87,994	64,000	1,650
745332	BX 3 Puget Sound Pwr & Lt Co.....		01/21/2021.....	Pierpont.....		1,152,216	800,000	18,125
745332	CA 2 Puget Sound Pwr & Lt Co.....		01/25/2021.....	Keybanc Capital Markets.....		512,363	360,000	6,678
745332	CC 8 Puget Sound Pwr & Lt Co.....		08/02/2021.....	Barclays Capital.....		3,553,500	2,500,000	7,605
745332	CK 0 Puget Sound Pwr & Lt Co.....		09/08/2021.....	Wells Fargo.....		3,000,000	3,000,000	0
745867	AM 3 Pulte Homes Inc 7.875% 06/15/32.....		01/06/2021.....	Jefferies & Co.....		7,719,287	5,184,000	26,082
745867	AP 6 Pulte Homes Inc 6.375% 05/15/33.....		01/06/2021.....	Cantor Fitzgerald.....		684,550	500,000	4,693
745867	AT 8 Pulte Homes Inc 6.000% 02/15/35.....		01/04/2021.....	Jefferies & Co.....		2,630,988	1,912,000	44,932
747525	AV 5 QUALCOMM Inc 4.300% 05/20/47.....		02/26/2021.....	Goldman Sachs & Company.....		912,893	750,000	9,138
74834L	AY 6 Quest Diagnostics Inc 4.700% 03/30/45.....		02/25/2021.....	Janney Montgomery.....		947,432	800,000	15,249
749685	AU 7 RPM Inc 5.250% 06/01/45.....		06/24/2021.....	Various.....		1,417,982	1,156,000	7,938
749685	AW 3 RPM Inc 4.250% 01/15/48.....		06/16/2021.....	Various.....		2,671,544	2,500,000	36,296
754730	AF 6 Raymond James Financial Inc.....		02/25/2021.....	Janney Montgomery.....		1,774,719	1,439,000	8,112
754730	AH 2 Raymond James Financial Inc.....		03/18/2021.....	Citigroup Global.....		8,962,850	9,000,000	0
75513E	CC 3 RAYTHEON TECH CORP 4.200% 12/15/44.....		04/27/2021.....	Various.....		3,799,125	3,500,000	50,750
75884R	AY 9 Regency Centers LP 4.650% 03/15/49.....		10/04/2021.....	Janney Montgomery.....		1,848,810	1,500,000	4,069
75886F	AF 4 Regeneron Pharmaceuticals.....		02/25/2021.....	Janney Montgomery.....		165,722	190,000	2,867
75913M	AA 7 Regions Bank 6.450% 06/26/37.....		06/30/2021.....	Various.....		4,924,527	3,504,000	33,636
7591EP	AE 0 REGIONS FINANCIAL CORP.....		12/20/2021.....	Various.....		11,159,119	7,423,000	54,757
771367	D* 7 Rochester G & E 2.910% 12/15/51.....		12/15/2021.....	Direct-Private Placement.....		2,000,000	2,000,000	0
773903	AC 3 Rockwell Automation Inc.....		03/01/2021.....	Seaport Group.....		14,925,370	11,000,000	75,544
773903	AE 9 Rockwell Automation Inc.....		07/08/2021.....	Janney Montgomery.....		371,134	257,000	1,829
778296	AE 3 Ross Stores Inc 5.450% 04/15/50.....		10/06/2021.....	Various.....		5,707,015	4,305,000	77,775
78390X	AC 5 SAIC INC 5.950% 12/01/40.....		10/22/2021.....	Various.....		2,462,444	1,980,000	4,137
79466L	AL 8 SalesForceCom Inc 2.900% 07/15/51.....		09/09/2021.....	Various.....		12,526,738	12,185,000	47,330
797440	BV 5 San Diego Gas & Elec Co.....		02/11/2021.....	Janney Montgomery.....		457,964	400,000	3,125
797440	BX 1 San Diego Gas & Elec Co.....		02/11/2021.....	Janney Montgomery.....		480,836	400,000	2,779
80386W	AD 7 SASOL FINANCING USA LLC.....		03/11/2021.....	Bank of America.....		3,000,000	3,000,000	0
808513	BJ 3 Charles Schwab Corp 4.000% 12/01/30.....		03/15/2021.....	Various.....		7,200,625	7,000,000	26,111
808513	BW 4 Charles Schwab Corp 3.300% 04/01/27.....		09/24/2021.....	Taxable Exchange.....		4,372,000	4,000,000	0
808513	BX 2 Charles Schwab Corp 2.750% 10/01/29.....		09/24/2021.....	Taxable Exchange.....		1,763,608	1,675,000	0
816300	AH 0 Selective Insurance Group.....		02/11/2021.....	Janney Montgomery.....		376,362	300,000	7,391
816851	BJ 7 Semptra Energy 4.000% 02/01/48.....		02/24/2021.....	Goldman Sachs & Company.....		1,306,368	1,200,000	3,333
81728X	AA 6 SENTARA HEALTHCARE 2.927% 11/01/51.....		10/07/2021.....	RBC Capital Markets.....		4,000,000	4,000,000	0
817826	AG 5 7-ELEVEN INC 2.800% 02/10/51.....		06/24/2021.....	Janney Montgomery.....		2,264,719	2,465,000	26,458
82340*	AA 5 Shepherds Flat SERIES A-1-a.....		05/05/2021.....	Direct-Private Placement.....		11,147,500	10,000,000	36,681
824348	BH 8 Sherwin Williams Co 4.400% 02/01/45.....		08/11/2021.....	Old Mission Markets.....		380,751	325,000	437
82967N	BJ 6 SIRIUS XM RADIO INC 4.000% 07/15/28.....		06/07/2021.....	JP Morgan.....		1,000,000	1,000,000	0
82967N	BM 9 SIRIUS XM RADIO INC 3.875% 09/01/31.....		08/02/2021.....	Citigroup Global.....		1,000,000	1,000,000	0
833034	AL 5 Snap-On Inc 4.100% 03/01/48.....		12/20/2021.....	Various.....		3,447,534	2,825,000	28,925
83419M	AA 0 SOLARIS MIDSTREAM HOLDIN.....		03/24/2021.....	JP Morgan.....		1,000,000	1,000,000	0

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SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
835495 AJ 1	SONOCO PRODUCTS CO 5.750% 11/01/40.....		10/04/2021.....	Various.....		6,794,440	5,000,000	89,285
838518 AA 6	SOUTH JERSEY INDUSTRIES.....		03/25/2021.....	Wells Fargo.....		5,007,850	5,000,000	38,542
842400 GG 2	Southern Calif Edison Co.....		03/24/2021.....	Various.....		2,070,110	2,000,000	38,667
842400 GY 3	Southern Calif Edison Co.....		01/05/2021.....	Wells Fargo.....		2,979,210	3,000,000	0
842434 CJ 9	Southern Calif Gas Co 5.125% 11/15/40.....		09/08/2021.....	Various.....		2,659,695	2,000,000	31,718
842434 CL 4	Southern Calif Gas Co 4.450% 03/15/44.....		12/03/2021.....	Various.....		3,911,678	3,229,000	58,276
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
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
84265V AE 5	SOUTHERN COPPER CORP 6.750% 04/16/40.....		04/27/2021.....	Bank of America.....		6,944,700	5,000,000	105,563
8426EP AE 8	SOUTHERN CO GAS CAPITAL.....		09/07/2021.....	Bank of America.....		991,140	1,000,000	0
84346L AA 8	SOUTHERN NATURAL GAS 4.800% 03/15/47.....		09/08/2021.....	Various.....		1,535,259	1,270,000	28,033
845011 AD 7	Southwest Gas Corp 3.180% 08/15/51.....		09/09/2021.....	Various.....		4,472,703	4,500,000	4,483
84756N AE 9	Spectra Energy Partners LP.....		04/20/2021.....	Pierpont.....		2,586,800	2,000,000	9,256
854502 AJ 0	STANLEY BLACK & DECKER I.....		10/12/2021.....	Various.....		9,099,322	6,750,000	88,856
854502 AN 1	STANLEY BLACK & DECKER I.....		02/24/2021.....	Goldman Sachs & Company.....		799,576	860,000	7,489
858119 BP 4	Steel Dynamics Inc 3.250% 10/15/50.....		02/11/2021.....	Janney Montgomery.....		399,456	400,000	4,586
86038A AA 0	STEWART INFORMATION SERV.....		11/17/2021.....	Various.....		4,002,220	4,000,000	0
86468@ AK 8	SUEZ Water Series A 3.040% 11/10/51.....		11/10/2021.....	Direct-Private Placement.....		5,000,000	5,000,000	0
87089H AB 9	SWISS RE TREASURY (US).....		02/11/2021.....	Janney Montgomery.....		608,685	500,000	4,132
87264A AZ 8	T-MOBILE USA INC 4.500% 04/15/50.....		04/27/2021.....	Various.....		6,688,738	5,850,000	55,288
872898 AE 1	TSMC ARIZONA CORP 3.250% 10/25/51.....		10/25/2021.....	Various.....		19,248,505	19,130,000	361
87289B AA 2	TCP DLF VIII 2018 CLO LLS Class A-1 Note.....		06/08/2021.....	Various.....		3,442,623	3,442,623	0
87289B AB 0	TCP DLF VIII 2018 CLO LLS Class A-2 Note.....		12/31/2021.....	Tax Free Exchange.....		7,575,758	7,575,758	0
87289B AD 6	TCP DLF VIII 2018 CLO LLS Class B.....		12/31/2021.....	Tax Free Exchange.....		3,030,303	3,030,303	0
87289B AE 4	TCP DLF VIII 2018 CLO LLS Class C.....		12/31/2021.....	Tax Free Exchange.....		2,525,253	2,525,253	0
87289B AF 1	TCP DLF VIII 2018 CLO LLS Class D.....		12/31/2021.....	Tax Free Exchange.....		2,777,778	2,777,778	0
87289B AG 9	TCP DLF VIII 2018 CLO LLS Class E.....		12/31/2021.....	Tax Free Exchange.....		1,262,626	1,262,626	0
87305Q CJ 8	TTX Co 3.900% 02/01/45.....		09/27/2021.....	US Bancorp Piper Jaffrey.....		466,088	400,000	2,513
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
875127 AW 2	Tampa Elec Co 6.150% 05/15/37.....		07/08/2021.....	Janney Montgomery.....		147,748	105,000	1,022
875127 BF 8	Tampa Elec Co 4.450% 06/15/49.....		01/25/2021.....	Various.....		8,098,918	6,347,000	21,085
87724R AJ 1	TAYLOR MORRISON COMM 5.125% 08/01/30.....		02/17/2021.....	Various.....		7,715,000	7,000,000	13,951
880349 AT 2	Tenneco Automotive Inc.....		03/03/2021.....	Barclays Capital.....		7,000,000	7,000,000	0
880451 AU 3	TENNESSEE GAS PIPELINE.....		10/04/2021.....	Various.....		4,110,068	2,825,000	8,981
88579Y BD 2	3M Co 4.000% 09/14/48.....		08/24/2021.....	Goldman Sachs & Company.....		2,480,500	2,000,000	36,000
88579Y BP 5	3M Co 3.700% 04/15/50.....		01/07/2021.....	Pierpont.....		3,180,077	2,670,000	23,600
891092 AE 8	The Toro Company 6.625% 05/01/37.....		08/23/2021.....	Seaport Group.....		2,895,417	2,100,000	44,056
893521 AB 0	TRANSATLANTIC HOLDINGS.....		10/19/2021.....	Janney Montgomery.....		3,872,875	2,500,000	78,333
894164 AA 0	TRAVEL + LEISURE CO 4.500% 12/01/29.....		12/09/2021.....	Various.....		2,701,698	2,707,000	2,209
89566E AK 4	TRISTATE GEN&TRANS ASSN.....		07/29/2021.....	Janney Montgomery.....		458,184	400,000	2,881
89832Q AF 6	TRUIST FINANCIAL CORP 5.100% 03/01/30.....		01/25/2021.....	Various.....		7,553,425	6,655,000	205,245
902494 BH 5	Tyson Foods Inc 5.100% 09/28/48.....		02/11/2021.....	Janney Montgomery.....		1,716,688	1,250,000	24,438
902973 BC 9	US Bancorp 3.700% 01/15/27.....		10/19/2021.....	ATHENE.....		2,000,000	2,000,000	0
90380* AA 9	Ullico Infrastructure 3.860% 03/30/40.....		02/11/2021.....	Direct-Private Placement.....		4,955,353	4,955,353	0
906548 CH 3	Union Elec Co 8.450% 03/15/39.....		04/29/2021.....	JP Morgan.....		842,420	500,000	5,633
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

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SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
907818 EG 9	Union Pacific Corp 4.375% 11/15/65.....		10/04/2021.....	Seaport Group.....		8,400,210	7,000,000	119,948
907818 FE 3	Union Pacific Corp 3.950% 08/15/59.....		09/23/2021.....	Old Mission Markets.....		780,173	645,000	2,760
907818 FV 5	Union Pacific Corp 3.550% 05/20/61.....		05/17/2021.....	Morgan Stanley DWD.....		994,910	1,000,000	0
90932L AH 0	UNITED AIRLINES INC 4.625% 04/15/29.....		04/14/2021.....	Barclays Capital.....		500,000	500,000	0
913017 BS 7	United Technologies Corp.....		01/22/2021.....	Citigroup Global.....		112,530	80,000	1,279
913017 CA 5	United Technologies Corp.....		01/12/2021.....	Citigroup Global.....		2,424,940	2,000,000	13,603
91324P CR 1	UnitedHealth Group Inc.....		02/26/2021.....	Various.....		1,381,468	1,075,000	5,984
91324P CX 8	UnitedHealth Group Inc.....		07/16/2021.....	Various.....		5,157,502	4,159,000	62,626
91324P CZ 3	UnitedHealth Group Inc.....		08/24/2021.....	Various.....		3,538,340	2,880,000	46,337
91324P DL 3	UnitedHealth Group Inc.....		02/24/2021.....	Goldman Sachs & Company.....		1,436,700	1,200,000	10,058
91481C AA 8	UNIVERSITY OF PENNSYLVAN.....		08/13/2021.....	JP Morgan.....		3,235,931	2,230,000	48,351
91863@ AC 7	VHG Capital LP Series C.....		11/02/2021.....	Direct-Private Placement.....		15,000,000	15,000,000	0
91864# AA 8	VPC Class A-1 4.250% 12/01/27.....		12/21/2021.....	Direct-Private Placement.....		9,646,302	9,646,302	0
91864# AB 6	VPC Class B-1 5.250% 12/01/27.....		12/21/2021.....	Direct-Private Placement.....		5,787,781	5,787,781	0
91913Y AL 4	Valero Energy Corp 6.625% 06/15/37.....		04/20/2021.....	Goldman Sachs & Company.....		3,285,425	2,500,000	58,889
92277G AB 3	VENTAS REALTY LP 5.700% 09/30/43.....		09/24/2021.....	Raymond James.....		4,052,190	3,000,000	84,075
92277G AF 4	VENTAS REALTY LP 4.375% 02/01/45.....		08/18/2021.....	Seaport Group.....		3,483,700	3,000,000	5,955
92343V AW 4	Verizon Communications.....		07/20/2021.....	JP Morgan.....		3,466,604	2,453,000	45,381
92343V CX 0	Verizon Communications.....		08/04/2021.....	Old Mission Markets.....		1,655,446	1,306,000	23,131
92343V DS 0	Verizon Communications.....		09/08/2021.....	Various.....		2,955,746	2,222,000	43,851
92343V GB 4	Verizon Communications.....		03/11/2021.....	JP Morgan.....		3,964,200	4,000,000	0
92345Y AE 6	Verisk Analytics Inc 5.500% 06/15/45.....		10/12/2021.....	Various.....		11,607,070	8,815,000	178,981
927804 FR 0	Virginia Elec & Pwr Co.....		09/24/2021.....	Deutsche Bank.....		2,489,980	2,000,000	10,383
92840V AE 2	VISTRA OPERATIONS CO LLC.....		05/26/2021.....	Various.....		725,603	681,000	10,818
92840V AH 5	VISTRA OPERATIONS CO LLC.....		05/19/2021.....	Various.....		1,999,000	2,000,000	1,337
929160 AV 1	Vulcan Materials Co 4.500% 06/15/47.....		02/25/2021.....	Janney Montgomery.....		1,121,730	922,000	7,308
931142 DK 6	Wal-Mart Stores Inc 4.750% 10/02/43.....		09/02/2021.....	Various.....		12,650,053	9,316,000	125,741
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
931427 AC 2	WALGREENS BOOTS ALLIANCE.....		03/19/2021.....	Various.....		896,105	830,000	13,833
931427 AT 5	WALGREENS BOOTS ALLIANCE.....		10/12/2021.....	Deutsche Bank.....		1,656,405	1,500,000	30,579
938837 C* 0	WA Gas Light 2.980% 12/15/51.....		12/15/2021.....	Direct-Private Placement.....		3,000,000	3,000,000	0
93884P DY 3	WASHINGTON GAS LIGHT CO.....		10/26/2021.....	Various.....		3,399,020	3,000,000	10,849
94973V AT 4	WellPoint Inc 5.800% 08/15/40.....		08/13/2021.....	Hilltop.....		5,044,507	3,685,000	1,781
94973V BL 0	WellPoint Inc 4.850% 08/15/54.....		03/31/2021.....	Goldman Sachs & Company.....		1,432,384	1,205,000	7,468
949746 RF 0	Wells Fargo Company 5.606% 01/15/44.....		06/21/2021.....	Various.....		4,341,625	3,300,000	57,212
949746 TD 3	Wells Fargo Company 3.900% 03/15/26.....		01/19/2021.....	Wells Fargo.....		2,000,000	2,000,000	0
95101V AA 7	WESLEYAN UNIVERSITY 4.781% 07/01/16.....		06/28/2021.....	Wells Fargo Brokerage Services.....		6,953,385	5,252,000	0
956708 AA 9	WEST VA HEALTH SYS OBL.....		07/15/2021.....	Mesirov Capital Markets.....		4,079,161	3,100,000	19,532
95709T AJ 9	Westar Energy 4.100% 04/01/43.....		02/24/2021.....	Goldman Sachs & Company.....		1,034,834	910,000	15,028
960413 BA 9	WESTLAKE CHEMICAL CORP.....		08/05/2021.....	Deutsche Bank.....		1,938,440	2,000,000	0
962166 BT 0	Weyerhaeuser Co 6.875% 12/15/33.....		03/24/2021.....	Various.....		16,428,460	12,044,000	211,266
963320 AX 4	Whirlpool Corp 4.600% 05/15/50.....		02/24/2021.....	Goldman Sachs & Company.....		1,417,476	1,200,000	15,487
96812W AA 3	WILDLIFE CONSERVATION 3.414% 08/01/50.....		07/20/2021.....	Various.....		1,327,536	1,300,000	20,086
969457 BV 1	Williams Cos Inc 5.750% 06/24/44.....		04/28/2021.....	Janney Montgomery.....		2,853,248	2,286,000	47,101
96950F AF 1	Williams Partners LP 6.300% 04/15/40.....		10/05/2021.....	Citigroup Global.....		4,107,870	3,000,000	90,300
97068L AA 6	WILLIS-KNIGHTON MED CTR.....		06/24/2021.....	Various.....		3,208,422	2,575,000	22,564

E13.11

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
976656 CE 6	Wisconsin Elec Pwr Co 3.650% 12/15/42		11/16/2021	Various		4,559,723	4,250,000	63,596
976656 CG 1	Wisconsin Elec Pwr Co 4.250% 06/01/44		11/15/2021	Various		4,984,743	4,250,000	80,602
976656 CJ 5	Wisconsin Elec Pwr Co 4.300% 12/15/45		02/11/2021	Janney Montgomery		303,538	250,000	1,822
976656 CK 2	Wisconsin Elec Pwr Co 4.300% 10/15/48		10/12/2021	Various		7,628,835	6,162,000	127,169
976826 BE 6	Wisconsin Pwr & Lt Co 6.375% 08/15/37		01/14/2021	Various		4,786,879	3,248,000	85,760
976826 BK 2	Wisconsin Pwr & Lt Co 4.100% 10/15/44		10/07/2021	Various		2,786,649	2,400,000	34,941
976843 BJ 0	Wisconsin Pub Svc Corp		10/26/2021	Various		4,554,926	3,525,000	70,214
98419M AK 6	XYLEM INC 4.375% 11/01/46		02/18/2021	Various		5,675,235	4,700,000	53,071
98478* AZ 0	Yankee Gas Svcs Co Series T		07/20/2021	Direct-Private Placement		2,000,000	2,000,000	0
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
988498 AK 7	Yum Brands Inc 5.350% 11/01/43		10/08/2021	Various		4,353,750	4,000,000	75,792
988498 AP 6	Yum Brands Inc 4.625% 01/31/32		04/05/2021	Various		14,553,268	14,400,000	3,029
Q9609* AC 2	WestConnex USPP 3.280% 06/15/36		05/27/2021	Direct-Private Placement		5,000,000	5,000,000	0
01626P AG 1	ALIMENTATION COUCHE-TARD	A	05/04/2021	Various		3,186,361	2,780,000	23,019
01626P AN 6	ALIMENTATION COUCHE-TARD	A	03/03/2021	Various		1,989,660	1,880,000	6,627
064159 8N 9	Bank Nova Scotia 3.625% 10/27/81	A	09/29/2021	Scotia Capital		15,000,000	15,000,000	0
071734 AN 7	BAUSCH HEALTH COS INC 4.875% 06/01/28	A	05/24/2021	Goldman Sachs & Company		500,000	500,000	0
0778FP AF 6	BELL CANADA 3.650% 03/17/51	A	09/09/2021	Various		10,879,760	10,241,000	107,367
0778FP AH 2	BELL CANADA 3.200% 02/15/52	A	08/09/2021	TD Securities		1,999,220	2,000,000	0
11271L AB 8	BROOKFIELD FINANCE INC	A	03/11/2021	Janney Montgomery		1,989,149	1,725,000	39,411
13645R AQ 7	Canadian Pacific RR Co	A	02/11/2021	Janney Montgomery		353,748	250,000	1,238
13645R AX 2	Canadian Pacific RR Co	A	06/09/2021	Various		12,880,568	8,397,000	131,955
62927@ AL 2	NHL Series II 2.940% 10/19/33		10/19/2021	Direct-Private Placement		1,761,905	1,761,905	0
62928@ AE 7	NHL 2.940% 10/19/33	A	10/19/2021	Direct-Private Placement		238,095	238,095	0
67077M AQ 1	NUTRIEN LTD 6.125% 01/15/41	A	02/25/2021	Janney Montgomery		1,492,765	1,085,000	7,569
67077M AS 7	NUTRIEN LTD 5.250% 01/15/45	A	02/26/2021	Goldman Sachs & Company		1,201,246	924,000	6,333
67077M AU 2	NUTRIEN LTD 5.000% 04/01/49	A	06/24/2021	Janney Montgomery		2,872,914	2,175,000	26,281
775109 BB 6	Rogers Communications 5.000% 03/15/44	A	05/05/2021	Various		4,496,777	3,694,000	34,927
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
775109 BN 0	Rogers Communications 4.350% 05/01/49	A	08/24/2021	Various		3,712,693	3,283,000	49,996
87971M BH 5	Telus Corp (Canada) 4.600% 11/16/48	A	10/12/2021	Various		5,834,891	4,784,000	90,843
87971M BK 8	Telus Corp (Canada) 4.300% 06/15/49	A	08/24/2021	Various		8,484,490	6,937,000	58,486
884903 BH 7	Thomson Corporation 5.850% 04/15/40	A	03/30/2021	Goldman Sachs & Company		451,966	350,000	8,791
884903 BP 9	Thomson Corporation 5.650% 11/23/43	A	11/17/2021	Seaport Group		11,745,974	8,929,000	188,498
893526 8Z 9	Transcanada Pipelines Ltd	A	03/11/2021	Various		7,032,841	4,710,000	45,276
893526 DJ 9	Transcanada Pipelines Ltd	A	02/11/2021	Janney Montgomery		587,555	435,000	5,528
89352H AY 5	TRANS-CANADA PIPELINES	A	03/03/2021	RBC Capital Markets		2,731,595	2,327,000	34,663
000000 00 0	PERSHING SQUARE HOLDINGS	D	09/28/2021	Citigroup Global		9,967,000	10,000,000	0
000000 00 0	ZURICH FINANCE IRELAND	D	10/08/2021	Various		7,021,250	7,000,000	95,917
00084D AV 2	ABN AMRO BANK NV 3.324% 03/13/37	D	12/06/2021	Morgan Stanley DWD		5,000,000	5,000,000	0
00131L AE 5	AIA GROUP LTD 4.500% 03/16/46	D	08/24/2021	Various		7,230,725	5,525,000	96,559
00131L AK 1	AIA GROUP LTD 3.200% 09/16/40	D	04/29/2021	Various		4,060,688	4,020,000	45,061
00176C AQ 4	American Money Management Cor SERIES 201	D	06/22/2021	BNP Paribas		3,248,800	3,250,000	4,155
00185A AB 0	AON PLC 4.250% 12/12/42	D	08/11/2021	Pierpont		284,645	242,000	1,743
00185A AC 8	AON PLC 4.450% 05/24/43	D	08/11/2021	Various		5,212,257	4,333,000	30,449
009279 AC 4	AIRBUS SE 3.950% 04/10/47	D	10/04/2021	Various		4,335,016	3,775,000	57,895
02364W AW 5	America Movil SA de CV	D	01/20/2021	Bank of America		4,361,700	3,000,000	57,167

E13.12

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
033295 AA 4	Anchorage Credit Funding Ltd SERIES 2021	D	11/16/2021	GreensLedge Capital Markets		20,000,000	20,000,000	0
033296 BJ 2	Anchorage Credit Funding Ltd SERIES 2015	D	06/30/2021	ATHENE		1,000,000	1,000,000	0
03330L AS 7	Anchorage Credit Funding Ltd SERIES 2018	D	10/25/2021	GreensLedge Capital Markets		5,000,000	5,000,000	0
03331X AJ 0	Anchorage Credit Funding Ltd SERIES 2019	D	06/30/2021	ATHENE		1,000,000	1,000,000	0
03332P AG 2	Anchorage Capital CLO LTD SERIES 202117A	D	06/04/2021	ATHENE		2,000,000	2,000,000	0
03754L AN 5	Apex Credit CLO LLC SERIES 20182A CLASS	D	06/17/2021	Raymond James		2,300,000	2,300,000	0
03754Q AG 9	Apex Credit CLO LLC SERIES 20152A CLASS	D	03/24/2021	BNP Paribas		7,500,000	7,500,000	29,196
03835V AH 9	APTIV PLC 5.400% 03/15/49	D	04/05/2021	Various		2,842,473	2,295,000	4,969
03939A AA 5	ARCH CAPITAL GROUP LTD	D	03/11/2021	Janney Montgomery		85,832	85,000	644
04009G AC 1	ARES CLO Ltd SERIES 201953A CLASS A2	D	04/22/2021	BNP Paribas		1,500,000	1,500,000	0
04015W BE 3	ARES CLO Ltd SERIES 201639A CLASS (CMBS)	D	08/11/2021	JP Morgan		5,000,000	5,000,000	0
04016G BB 3	ARES CLO Ltd SERIES 201640A CLASS A1	D	11/10/2021	Goldman Sachs & Company		7,500,000	7,500,000	0
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
04017F AE 9	ARES CLO Ltd SERIES 201848A CLASS B	D	05/27/2021	Various		2,500,050	2,500,000	9,250
04017J AE 1	ARES CLO Ltd SERIES 201849A CLASS B	D	06/11/2021	Bank of America		3,000,900	3,000,000	8,252
04018A AE 9	ARES CLO Ltd SERIES 202058A CLASS (CMBS)	D	08/04/2021	Credit Suisse		13,082,616	13,080,000	13,398
04018E AL 5	ARES CLO Ltd SERIES 202159A CLASS C2	D	03/09/2021	Natixis		3,000,000	3,000,000	0
04018F AC 2	ARES CLO Ltd SERIES 202160A CLASS B	D	05/06/2021	Goldman Sachs & Company		8,000,000	8,000,000	0
04940A AC 6	Atlas Senior Loan Fund LTD SERIES 202116	D	01/28/2021	Citigroup Global		10,000,000	10,000,000	0
04941G AQ 1	Atlas Senior Loan Fund LTD SERIES 20131A	D	12/20/2021	MIZUHO		7,444,973	7,445,000	5,948
04942V BA 1	Atlas Senior Loan Fund LTD SERIES 201913	D	03/19/2021	Jefferies & Co		8,000,000	8,000,000	0
04943E AA 9	Atlas Senior Loan Fund LTD SERIES 202118	D	11/10/2021	Jefferies & Co		2,000,000	2,000,000	0
04965L AJ 7	Atrium CDO Corp SERIES 14A CLASS B	D	03/29/2021	Wells Fargo		2,400,000	2,400,000	9,104
052528 AM 8	ANZ Banking Group 2.570% 11/25/35	D	10/22/2021	Jefferies & Co		1,916,320	2,000,000	21,559
05464H AB 6	AXIS SPECIALTY FINAN PLC	D	07/16/2021	Various		1,772,200	1,500,000	27,395
067316 AH 2	BACARDI CORP 5.300% 05/15/48	D	09/28/2021	Various		9,724,534	7,305,000	140,946
06744N BJ 5	BARDOT CLO LTD SERIES 20192A CLASS BR	D	09/27/2021	Barclays Capital		7,500,000	7,500,000	0
06762C AU 2	Babson CLO Ltd SERIES 20202A CLASS CR	D	10/19/2021	ATHENE		2,000,000	2,000,000	0
07090A AS 2	Battalion CLO LTD SERIES 201914A CLASS B	D	11/12/2021	Morgan Stanley DWD		15,000,000	15,000,000	0
07090A AW 3	Battalion CLO LTD SERIES 201914A CLASS C	D	11/12/2021	Morgan Stanley DWD		4,995,000	5,000,000	0
07133V AC 0	Battalion CLO LTD SERIES 202119A CLASS B	D	03/11/2021	Barclays Capital		7,500,000	7,500,000	0
08179H AG 5	Benefit Street Partners CLO L SERIES 201	D	10/04/2021	Societe Generale		10,000,000	10,000,000	0
08860H AC 8	BHARTI AIRTEL LTD 3.250% 06/03/31	D	02/24/2021	JP Morgan		3,996,320	4,000,000	0
111021 AN 1	British Telecom PLC 4.250% 11/08/49	D	06/24/2021	Janney Montgomery		1,952,930	1,750,000	10,330
12232K AJ 9	Burnham Park CLO Ltd SERIES 20161A CLASS	D	06/18/2021	Citigroup Global		4,300,000	4,300,000	12,704
12481H AU 9	CBAM CLO Management SERIES 20173A CLASS	D	06/30/2021	ATHENE		1,000,000	1,000,000	0
13079W DE 5	Symphony CLO Ltd SERIES 20129A CLASS BR3	D	09/08/2021	Barclays Capital		15,000,000	15,000,000	0
14311M AS 5	Carlyle Global Market Strateg SERIES 201	D	12/16/2021	Cantor Fitzgerald		4,475,000	4,475,000	13,413
14312J BA 9	Carlyle Global Market Strateg SERIES 201	D	09/17/2021	Citigroup Global		5,000,000	5,000,000	0
14314L AG 0	Carlyle Global Market Strateg SERIES 201	D	07/15/2021	Wells Fargo		7,680,000	7,680,000	22,255
14315L AE 4	Carlyle Global Market Strateg SERIES 201	D	03/17/2021	Wells Fargo		9,992,000	10,000,000	24,974
14316A AE 7	Carlyle Global Market Strateg SERIES 201	D	03/19/2021	Credit Suisse		12,935,000	13,000,000	34,555
15118J AA 3	CELLNEX FINANCE 3.875% 07/07/41	D	09/09/2021	Various		13,603,710	13,600,000	20,344
15186A AA 9	Centerbridge Credit Funding L SERIES 202	D	12/21/2021	GreensLedge Capital Markets		20,000,000	20,000,000	0
15186P AA 6	Centerbridge Credit Funding Lt SERIES 20	D	04/08/2021	Various		31,000,000	31,000,000	0
15186P AC 2	Centerbridge Credit Funding Lt SERIES 20	D	04/08/2021	GreensLedge Capital Markets		7,000,000	7,000,000	0

E13.13

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
16409T AE 9	Chenango Park CLO, Ltd. SERIES 20181A CL.....	D.....	05/12/2021.....	Citigroup Global.....		5,000,500	5,000,000	6,983
17275G AL 0	Cirrus Funding 2018-1 Ltd SERIES 20181A.....	D.....	01/11/2021.....	GreensLedge Capital Markets.....		15,500,000	15,500,000	0
191241 AF 5	COCA-COLA FEMSA SAB CV.....	D.....	01/19/2021.....	JP Morgan.....		6,869,000	5,000,000	37,042
202712 BQ 7	COMMONWEALTH BANK AUST.....	D.....	03/23/2021.....	Various.....		3,463,085	3,500,000	1,285
2027A0 JN 0	COMMONWEALTH BANK AUST.....	D.....	09/09/2021.....	Various.....		6,867,436	5,600,000	30,312
21684A AB 2	COOPERATIEVE RABOBANK UA.....	D.....	06/09/2021.....	Various.....		10,897,544	8,000,000	140,715
21989D AA 0	CORPORACION INMOBILIARIA.....	D.....	05/07/2021.....	Citigroup Global.....		2,974,395	3,000,000	0
22615M AY 8	Crestline Denali CLO XIV LTD SERIES 2016.....	D.....	09/03/2021.....	Natixis.....		12,000,000	12,000,000	0
22845J AG 6	Crown Point CLO Ltd SERIES 202111A CLASS.....	D.....	12/03/2021.....	ATHENE.....		2,000,000	2,000,000	0
24823D AU 0	DENALI CAPITAL CLO XI LTD SERIES 20151A.....	D.....	07/13/2021.....	Various.....		3,799,640	3,800,000	7,904
251566 AA 3	DEUTSCHE TELEKOM AG 3.625% 01/21/50.....	D.....	06/24/2021.....	Various.....		1,600,677	1,520,000	17,642
262431 AD 1	Dryden Senior Loan Fund SERIES 201750A C.....	D.....	08/03/2021.....	Cantor Fitzgerald.....		250,000	250,000	259
29268B AC 5	ENEL FINANCE INTL NV 6.800% 09/15/37.....	D.....	02/11/2021.....	Janney Montgomery.....		1,477,160	1,000,000	28,522
29268B AF 8	ENEL FINANCE INTL NV 6.000% 10/07/39.....	D.....	12/20/2021.....	Various.....		1,147,731	850,000	10,558
29278G AC 2	ENEL FINANCE INTL NV 4.750% 05/25/47.....	D.....	10/04/2021.....	Various.....		30,859,362	25,125,000	350,369
30607F AA 8	FALABELLA SA 3.375% 01/15/32.....	D.....	10/12/2021.....	ATHENE.....		1,982,320	2,000,000	0
34955Y AE 9	Fortress Credit BSL Limited SERIES 20181.....	D.....	10/14/2021.....	Raymond James.....		2,000,000	2,000,000	9,433
34960N AN 6	Fortress Credit BSL Limited SERIES 20151.....	D.....	10/14/2021.....	Raymond James.....		1,997,500	2,000,000	206
34962H AC 1	Fortress Credit BSL Limited SERIES 20211.....	D.....	04/13/2021.....	Goldman Sachs & Company.....		1,001,000	1,000,000	3,186
358070 AB 6	FRESNILLO PLC 4.250% 10/02/50.....	D.....	01/14/2021.....	Bank of America.....		5,387,500	5,000,000	63,160
36321P AE 0	GALAXY PIPELINE ASSETS.....	D.....	02/11/2021.....	Various.....		17,575,000	17,500,000	0
36830B AC 9	GC TREASURY CENTRE CO 4.300% 03/18/51.....	D.....	04/05/2021.....	Various.....		8,914,889	8,913,000	5,188
375415 AC 0	GILBERT PARK CLO LTD SERIES 20171A CLASS.....	D.....	05/20/2021.....	Citigroup Global.....		250,000	250,000	483
38123H AN 4	Goldentree Loan Opportunities SERIES 201.....	D.....	12/09/2021.....	Morgan Stanley DWD.....		2,000,000	2,000,000	3,097
381362 AU 6	GoldenTree Credit Opportuniti SERIES 201.....	D.....	05/27/2021.....	GreensLedge Capital Markets.....		10,000,000	10,000,000	0
38176E AN 7	Golub Capital Partners CLO 40 SERIES 201.....	D.....	10/21/2021.....	Mitsubishi.....		15,000,000	15,000,000	0
38178A AC 7	Golub Capital Partners CLO Lt SERIES 201.....	D.....	03/15/2021.....	Robert W. Baird & Co.....		1,001,400	1,000,000	1,867
38178B AC 5	Golub Capital Partners CLO Lt SERIES 201.....	D.....	03/18/2021.....	GreensLedge Capital Markets.....		12,000,000	12,000,000	0
38178M AA 5	Golub Capital Partners ABS Fu SERIES 201.....	D.....	06/03/2021.....	ATHENE.....		2,000,000	2,000,000	0
404280 AH 2	HSBC HOLDINGS PLC 6.500% 09/15/37.....	D.....	04/21/2021.....	Goldman Sachs & Company.....		2,712,900	2,000,000	13,361
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
43474T AB 9	HOLCIM US FINANCE SARL.....	D.....	08/13/2021.....	Various.....		5,526,988	3,750,000	99,449
43475D AA 5	HOLCIM CAPITAL CORP 6.500% 09/12/43.....	D.....	07/09/2021.....	Various.....		9,445,341	6,400,000	138,197
46132F AC 4	INVESCO FINANCE PLC 5.375% 11/30/43.....	D.....	02/19/2021.....	Janney Montgomery.....		492,679	386,000	4,783
46616A AU 0	JFIN CLO Ltd SERIES 20121A CLASS BR.....	D.....	04/09/2021.....	BNP Paribas.....		3,998,000	4,000,000	23,738
46653K AB 4	JAB HOLDINGS BV 3.750% 05/28/51.....	D.....	08/02/2021.....	Various.....		7,908,665	7,500,000	21,510
48250L AY 5	KKR Financial CLO Ltd SERIES 9 CLASS BR2.....	D.....	03/25/2021.....	JP Morgan.....		13,000,000	13,000,000	0
48250M AL 1	KKR Financial CLO Ltd SERIES 11 CLASS BR.....	D.....	02/26/2021.....	Credit Suisse.....		577,100	580,000	1,290
48251B BA 7	KKR Financial CLO Ltd SERIES 16 CLASS BR.....	D.....	08/31/2021.....	ATHENE.....		1,000,000	1,000,000	0
48251F AJ 0	KKR Financial CLO Ltd SERIES 17 CLASS BR.....	D.....	03/15/2021.....	Morgan Stanley DWD.....		16,350,000	16,350,000	0
48251F AN 1	KKR Financial CLO Ltd SERIES 17 CLASS C2.....	D.....	03/15/2021.....	Morgan Stanley DWD.....		7,050,000	7,050,000	0
48251J AN 3	KKR Financial CLO Ltd SERIES 18 CLASS BR.....	D.....	10/06/2021.....	Deutsche Bank.....		15,000,000	15,000,000	0
48273L AC 6	KVK CLO Ltd SERIES 20181A CLASS B.....	D.....	09/17/2021.....	Morgan Stanley DWD.....		1,000,200	1,000,000	3,028
500472 AE 5	KONINKLIJKE PHILIPS NV.....	D.....	01/15/2021.....	Janney Montgomery.....		3,956,910	3,000,000	52,083
50188W AF 5	LCM Ltd Partnership SERIES 20A CLASS BR.....	D.....	03/08/2021.....	RBC Capital Markets.....		1,000,000	1,000,000	2,415
50201D AD 5	LCPR SR SECURED FIN DAC.....	D.....	03/24/2021.....	Various.....		3,005,000	3,000,000	0

E13.14

SCHEDULE D - PART 3

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

1		2		3	4	5		6	7	8	9
CUSIP Identification		Description		Foreign	Date Acquired	Name of Vendor		Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
50204A	AE 6	LCM Ltd Partnership SERIES 32A CLASS B.....		D.....	04/19/2021.....	Natixis.....			7,988,206	7,990,000	0
50220P	AE 3	LSEGA FINANCING PLC 3.200% 04/06/41.....		D.....	10/12/2021.....	Various.....			4,172,555	4,025,000	20,964
53944Y	AE 3	LLOYDS BANKING GROUP PLC.....		D.....	05/24/2021.....	Various.....			2,691,151	2,409,000	35,403
55283L	AC 9	MAPS LTD SERIES 20191A CLASS C.....		D.....	10/15/2021.....	Interest Capitalization.....			57,726	57,726	0
55608J	AZ 1	MACQUARIE GROUP LTD 2.871% 01/14/33.....		D.....	10/06/2021.....	Goldman Sachs & Company.....			17,000,000	17,000,000	0
55608J	BA 5	MACQUARIE GROUP LTD 1.201% 10/14/25.....		D.....	10/06/2021.....	Goldman Sachs & Company.....			2,000,000	2,000,000	0
55818R	BA 3	Madison Park Funding Ltd SERIES 201414A.....		D.....	03/31/2021.....	Wells Fargo.....			2,500,000	2,500,000	9,745
55819D	AE 6	Madison Park Funding Ltd SERIES 201831A.....		D.....	04/09/2021.....	Bank of America.....			2,318,260	2,320,000	8,635
55819G	AQ 2	Madison Park Funding Ltd SERIES 201934A.....		D.....	04/12/2021.....	JP Morgan.....			14,800,000	14,800,000	0
55819Q	BA 4	Madison Park Funding Ltd SERIES 201519A.....		D.....	05/20/2021.....	Mitsubishi.....			250,000	250,000	374
55819X	BC 5	Madison Park Funding Ltd SERIES 201622A.....		D.....	03/31/2021.....	JP Morgan.....			1,500,000	1,500,000	6,138
55820N	AQ 4	Madison Park Funding Ltd SERIES 201624A.....		D.....	12/09/2021.....	Wells Fargo.....			2,599,480	2,600,000	7,338
55820T	AN 8	Madison Park Funding Ltd SERIES 201723A.....		D.....	06/04/2021.....	ATHENE.....			1,000,000	1,000,000	0
55821A	AE 8	Madison Park Funding Ltd SERIES 201828A.....		D.....	08/09/2021.....	Bank of America.....			4,496,400	4,500,000	5,826
55821G	AG 0	Madison Park Funding Ltd SERIES 202151A.....		D.....	06/02/2021.....	Bank of America.....			11,750,000	11,750,000	0
55821K	AE 6	Madison Park Funding Ltd SERIES 202138A.....		D.....	05/14/2021.....	Nomura Securities.....			4,435,000	4,435,000	0
55822B	AA 3	Madison Park Funding Ltd SERIES 202152A.....		D.....	11/18/2021.....	Nomura Securities.....			2,500,000	2,500,000	0
55954E	AS 8	Magnetite CLO Ltd SERIES 201617A CLASS B.....		D.....	03/25/2021.....	Societe Generale.....			2,250,000	2,250,000	7,540
55954L	AE 3	Magnetite CLO Ltd SERIES 201514RA CLASS.....		D.....	03/25/2021.....	Bank of America.....			805,000	805,000	2,813
56579A	AW 0	Marathon CLO LTD SERIES 20191A CLASS ABN.....		D.....	08/13/2021.....	Jefferies & Co.....			5,000,000	5,000,000	0
56607T	AE 5	Marble Point CLO XXIII Ltd SERIES 20214A.....		D.....	11/24/2021.....	Morgan Stanley DWD.....			15,000,000	15,000,000	0
56607T	AL 9	Marble Point CLO XXIII Ltd SERIES 20214A.....		D.....	11/24/2021.....	Morgan Stanley DWD.....			5,000,000	5,000,000	0
59802M	AC 1	MidOcean Credit CLO SERIES 20189A CLASS.....		D.....	04/05/2021.....	Bank of America.....			4,447,775	4,450,000	16,409
59802U	AN 9	MidOcean Credit CLO SERIES 20143A CLASS.....		D.....	06/25/2021.....	Various.....			3,060,000	3,060,000	8,299
59802X	AW 3	MidOcean Credit CLO SERIES 20166A CLASS.....		D.....	03/12/2021.....	Jefferies & Co.....			7,000,000	7,000,000	0
632525	AW 1	NATIONAL AUSTRALIA BANK.....		D.....	06/24/2021.....	Various.....			7,123,504	7,399,000	37,327
639057	AB 4	NATWEST GROUP PLC 3.032% 11/28/35.....		D.....	10/19/2021.....	Goldman Sachs & Company.....			4,966,200	5,000,000	59,798
65120F	AB 0	NEWCREST FINANCE PTY LTD.....		D.....	10/20/2021.....	Various.....			5,432,677	4,131,000	95,730
65120F	AE 4	NEWCREST FINANCE PTY LTD.....		D.....	06/24/2021.....	Various.....			3,509,103	3,131,000	46,769
668468	AC 5	Northwoods Capital Ltd SERIES 202125A CL.....		D.....	06/25/2021.....	Bank of America.....			6,000,000	6,000,000	0
66860M	AQ 4	Northwoods Capital Ltd SERIES 201918A CL.....		D.....	11/16/2021.....	JP Morgan.....			10,000,000	10,000,000	0
67113L	AQ 9	OCP CLO Ltd SERIES 201917A CLASS BR.....		D.....	06/17/2021.....	Citigroup Global.....			3,500,000	3,500,000	0
67402C	AU 0	Oaktree CLO Ltd SERIES 20194A CLASS BR.....		D.....	09/28/2021.....	Bank of America.....			15,000,000	15,000,000	0
675711	AA 3	Octagon Investment Partners 3 SERIES 201.....		D.....	12/15/2021.....	Citigroup Global.....			3,450,690	3,450,000	7,345
67573A	BY 8	OCTAGON INVESTMENT PARTNERS 2 SERIES 201.....		D.....	07/26/2021.....	RBC Capital Markets.....			249,875	250,000	143
67578B	AE 6	Octagon Investment Partners 3 SERIES 201.....		D.....	03/25/2021.....	Goldman Sachs & Company.....			11,000,000	11,000,000	0
67578J	AC 3	Octagon Investment Partners 5 SERIES 202.....		D.....	07/21/2021.....	RBC Capital Markets.....			4,029,860	4,030,000	0
67590B	AU 4	Octagon Investment Partners X SERIES 201.....		D.....	04/26/2021.....	Goldman Sachs & Company.....			6,000,000	6,000,000	2,685
67592B	AN 8	OCTAGON INVESTMENT PARTNERS 4 SERIES 201.....		D.....	12/06/2021.....	BNP Paribas.....			20,000,000	20,000,000	0
67592B	AW 8	OCTAGON INVESTMENT PARTNERS 4 SERIES 201.....		D.....	12/06/2021.....	BNP Paribas.....			7,000,000	7,000,000	0
67592C	AE 6	OCTAGON INVESTMENT PARTNERS 3 SERIES 201.....		D.....	12/22/2021.....	Mitsubishi.....			2,999,400	3,000,000	10,095
682337	AL 4	One Eleven Funding Ltd SERIES 20193A CLA.....		D.....	07/08/2021.....	Citigroup Global.....			6,000,000	6,000,000	0
69377P	AN 4	PPM CLO 2 Ltd SERIES 20192A CLASS CR.....		D.....	04/07/2021.....	ATHENE.....			1,000,000	1,000,000	0
714264	AK 4	PERNOD-RICARD SA 5.500% 01/15/42.....		D.....	08/24/2021.....	Various.....			4,096,529	2,954,000	10,277
714295	AA 0	PERRIGO FINANCE PLC 4.900% 12/15/44.....		D.....	01/13/2021.....	Sumridge Partners.....			276,748	250,000	1,021
72132Y	AN 5	Pikes Peak CLO SERIES 20206A CLASS BR2.....		D.....	07/08/2021.....	Mitsubishi.....			500,000	500,000	1,417

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SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
72134A AC 9	Pikes Peak CLO SERIES 20219A CLASS B	D	10/01/2021	Morgan Stanley DWD		14,500,000	14,500,000	0
72134A AJ 4	Pikes Peak CLO SERIES 20219A CLASS C2	D	10/01/2021	Morgan Stanley DWD		5,000,000	5,000,000	0
74977R CM 4	RABOBANK NEDERLAND 5.800% 09/30/10	D	06/15/2021	Various		10,778,260	7,100,000	93,042
74980P AC 7	RR Ltd SERIES 202114A CLASS A2	D	09/13/2021	MIZUHO		249,125	250,000	700
74980X AC 0	RR Ltd SERIES 202115A CLASS (CMBS) A2	D	05/27/2021	JP Morgan		498,250	500,000	1,327
74982L BA 7	Race Point CLO Ltd SERIES 20138A CLASS	D	06/02/2021	Barclays Capital		9,999,000	10,000,000	6,897
74983D AS 6	Race Point CLO Ltd SERIES 201610A CLASS	D	11/09/2021	Various		2,099,605	2,100,000	3,032
77588J AA 4	Romark Credit Funding I Ltd SERIES 20212	D	09/02/2021	GreensLedge Capital Markets		8,000,000	8,000,000	0
77588P AA 0	Romark CLO Ltd SERIES 20215A CLASS X	D	11/18/2021	Barclays Capital		2,000,000	2,000,000	0
78081B AM 5	ROYALTY PHARMA PLC 3.550% 09/02/50	D	03/11/2021	Various		7,418,571	7,715,000	18,342
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
78448T AF 9	SMBC AVIATION CAPITAL FL	D	06/29/2021	ATHENE		1,403,714	1,400,000	204
80281L AB 1	SANTANDER UK GROUP HLDGS	D	04/28/2021	Goldman Sachs & Company		8,832,840	7,000,000	37,500
833636 AL 7	SOCIEDAD QUIMICA Y MINER	D	10/19/2021	Various		19,698,783	19,950,000	7,535
83607E AC 6	Sound Point CLO LTD SERIES 20141RA CLASS	D	03/05/2021	Wells Fargo		1,000,000	1,000,000	2,686
83609G BQ 7	Sound Point CLO LTD SERIES 20152A CLASS	D	09/08/2021	JP Morgan		15,000,000	15,000,000	50,369
83611G AC 5	Sound Point CLO LTD SERIES 20173A CLASS	D	12/21/2021	Various		1,748,568	1,750,000	6,540
83611J AC 9	Sound Point CLO LTD SERIES 20182A CLASS	D	04/09/2021	Various		7,500,150	7,500,000	28,649
83611K AN 2	Sound Point CLO LTD SERIES 20191A CLASS	D	07/19/2021	Bank of America		15,000,000	15,000,000	0
83614V AE 5	Sound Point CLO LTD SERIES 20211A CLASS	D	04/01/2021	Credit Suisse		15,000,000	15,000,000	0
83614V AN 5	Sound Point CLO LTD SERIES 20211A CLASS	D	04/01/2021	Credit Suisse		3,000,000	3,000,000	0
83614X AS 0	Sound Point CLO LTD SERIES 20201A CLASS	D	06/29/2021	Citigroup Global		16,000,000	16,000,000	0
83614X AY 7	Sound Point CLO LTD SERIES 20201A CLASS	D	06/29/2021	Citigroup Global		6,000,000	6,000,000	0
85771P AL 6	Statoilhydro ASA ADR 3.950% 05/15/43	D	10/06/2021	Morgan Stanley DWD		811,953	700,000	10,983
85771P AQ 5	Statoilhydro ASA ADR 4.800% 11/08/43	D	10/12/2021	Various		13,812,410	10,700,000	221,333
85917P AB 3	Steris PLC 3.750% 03/15/51	D	08/12/2021	Various		24,856,994	24,350,000	64,031
86210M AC 0	Stora Enso OYJ 7.250% 04/15/36	D	07/15/2021	Various		5,050,102	3,688,000	60,723
863162 AA 1	Stratus CLO SERIES 20211A CLASS A	D	11/15/2021	Citigroup Global		9,000,000	9,000,000	0
86562M CF 5	SUMITOMO MITSUI FINANCA	D	01/04/2021	Goldman Sachs & Company		2,000,000	2,000,000	0
86562M CK 4	SUMITOMO MITSUI FINANCA	D	09/13/2021	Goldman Sachs & Company		5,000,000	5,000,000	0
86964W AB 8	SUZANO AUSTRIA GMBH 7.000% 03/16/47	D	04/26/2021	Various		16,019,750	12,000,000	267,750
87166R DG 9	Symphony CLO Ltd SERIES 201921A CLASS BR	D	06/30/2021	Mitsubishi		15,000,000	15,000,000	0
87190T AA 1	Symphony Static CLO Ltd SERIES 20211A CL	D	10/06/2021	Mitsubishi		8,000,000	8,000,000	0
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
88032W BB 1	TENCENT HOLDINGS LTD 3.680% 04/22/41	D	04/15/2021	Goldman Sachs & Company		1,999,440	2,000,000	0
88032W BC 9	TENCENT HOLDINGS LTD 3.840% 04/22/51	D	04/15/2021	Morgan Stanley DWD		2,998,950	3,000,000	0
88390A AV 2	Wind River CLO Ltd SERIES 20142A CLASS B	D	03/22/2021	Various		7,497,450	7,500,000	23,746
88390B AE 8	Wind River CLO Ltd SERIES 20143KRA CLASS	D	11/09/2021	Wells Fargo		3,499,300	3,500,000	5,237
88432C BC 9	Wind River CLO Ltd SERIES 20141A CLASS B	D	03/12/2021	Bank of America		2,993,400	3,000,000	8,509
88433A AL 3	Wind River CLO Ltd SERIES 20161A CLASS B	D	07/08/2021	Mitsubishi		250,075	250,000	1,121
89641U AB 7	TRINITY ACQUISITION PLC	D	09/02/2021	Wells Fargo		2,280,176	1,600,000	4,900
902133 AG 2	Tyco Electronics 7.125% 10/01/37	D	03/23/2021	Various		6,699,574	4,457,000	123,301
92328G BB 1	Venture CDO Ltd SERIES 201314A CLASS BR	D	09/01/2021	BNP Paribas		3,165,000	3,165,000	588
92328X BF 5	Venture CDO Ltd SERIES 201315A CLASS BR	D	10/04/2021	Jefferies & Co		10,750,000	10,750,000	0
92330W BL 0	VENTURE CDO LTD SERIES 201624A CLASS BR	D	07/21/2021	Various		9,199,580	9,200,000	163
92331N AE 6	Venture CDO Ltd SERIES 201730A CLASS B	D	03/05/2021	Wells Fargo		1,000,000	1,000,000	2,711

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SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
92332L BA 6	Venture CDO Ltd SERIES 201936A CLASS B1	D	05/19/2021	BNP Paribas		13,500,000	13,500,000	41,030
92334N AC 7	Veolia Environment 6.750% 06/01/38	D	02/11/2021	Various		21,915,786	15,300,000	181,406
92857W BM 1	Vodafone Group PLC 5.250% 05/30/48	D	04/22/2021	JP Morgan		2,402,377	1,880,000	40,028
92857W BS 8	Vodafone Group PLC 4.875% 06/19/49	D	05/14/2021	HSBC Securities		599,700	500,000	10,089
92857W BX 7	Vodafone Group PLC 5.125% 06/04/81	D	06/01/2021	Bank of America		3,000,000	3,000,000	0
92858R AA 8	VMED O2 UK FINANCING I	D	04/27/2021	Various		1,471,875	1,500,000	38,014
92858R AB 6	VMED O2 UK FINANCING I	D	07/12/2021	JP Morgan		753,750	750,000	792
92915P AM 7	Voya CLO Ltd SERIES 20141A CLASS A2R	D	10/22/2021	Various		14,999,400	15,000,000	12,302
92915T AQ 0	Voya CLO Ltd SERIES 20164A CLASS B1R	D	12/28/2021	Citigroup Global		2,000,000	2,000,000	6,633
92915U AJ 3	Voya CLO Ltd SERIES 20172A CLASS A2A	D	03/26/2021	Natixis		12,000,000	12,000,000	0
92919A AC 8	Voya CLO Ltd SERIES 20212A CLASS B	D	09/20/2021	Natixis		12,000,000	12,000,000	0
949496 BL 6	Wellfleet CLO Ltd SERIES 20151A CLASS BR	D	08/26/2021	Pierpont		12,000,000	12,000,000	0
961214 EG 4	Westpac Bkg Corp 4.421% 07/24/39	D	05/05/2021	Bank of America		377,636	328,000	4,109
961214 EQ 2	Westpac Bkg Corp 2.963% 11/16/40	D	06/24/2021	Various		5,263,845	5,500,000	53,046
97314C AC 4	Wind River CLO Ltd SERIES 20132A CLASS B	D	07/20/2021	BNP Paribas		9,700,000	9,700,000	1,869
98420E AB 1	XLIT LTD 5.250% 12/15/43	D	07/08/2021	Wells Fargo		3,090,110	2,175,000	8,564
98420E AD 7	XLIT LTD 5.500% 03/31/45	D	05/19/2021	Various		9,637,555	7,321,000	32,178
98877E AJ 2	Z CAPITAL CREDIT PARTNERS CLO SERIES 201	D	10/06/2021	Pierpont		2,994,600	3,000,000	11,035
98877G AQ 1	Z CAPITAL CREDIT PARTNERS CLO SERIES 201	D	12/08/2021	Pierpont		249,063	250,000	601
G6363# AP 2	NAC Aviation 29 DAC Series C	D	08/22/2020	Direct-Private Placement		(9,236)	(9,236)	0
G6363# AQ 0	NAC Aviation 29 DAC Series D	D	08/22/2020	Direct-Private Placement		(4,618)	(4,618)	0
G6363# AT 4	NAC Aviation 29 DAC Series G	D	09/14/2020	Direct-Private Placement		(12,667)	(12,667)	0
G6363# AW 7	NAC Aviation 29 DAC Series J	D	08/27/2020	Direct-Private Placement		(14,226)	(14,226)	0
P0703# AB 5	FIBRA Prologis Series B	D	07/01/2021	Direct-Private Placement		2,000,000	2,000,000	0
P0703# AC 3	FIBRA Prologis Series C	D	07/01/2021	Direct-Private Placement		2,000,000	2,000,000	0
P0703# AE 9	FIBRA Prologis Series E	D	07/01/2021	Direct-Private Placement		15,000,000	15,000,000	0
Y7563* AC 1	SEASpan HOLDCO III LTD SERIES C	D	05/21/2021	Direct-Private Placement		4,000,000	4,000,000	0
Y7563* AD 9	SEASpan HOLDCO III LTD SERIES D	D	05/21/2021	Direct-Private Placement		8,000,000	8,000,000	0
3899999	Total - Bonds - Industrial and Miscellaneous					3,490,495,521	3,151,069,812	18,564,305
Bonds - Hybrid Securities								
539439 AN 9	Lloyds TSB Group PLC 5.300% 12/01/45	D	09/08/2021	Various		4,529,879	3,429,000	35,697
4899999	Total - Bonds - Hybrid Securities					4,529,879	3,429,000	35,697
Bonds - Unaffiliated Bank Loans								
00177@ AB 1	AMCP T/L 1L 7.250% 10/05/26		12/27/2021	Direct-Private Placement		337,500	337,500	0
27787# AA 6	EasyPak 5.871% 11/09/23		12/01/2021	Direct-Private Placement		47,206	47,206	0
27787# AC 2	EasyPak 5.871% 11/09/23		12/01/2021	Direct-Private Placement		49,134	49,134	0
27787# AD 0	EasyPak 5.871% 11/09/23		12/01/2021	Direct-Private Placement		11,514	11,514	0
40976# AB 8	Hancock T/L 1L 5.464% 03/31/25		12/31/2021	Direct-Private Placement		266,667	266,667	0
60255W A* 6	Mindbody 7.336% 02/14/25		12/01/2021	Direct-Private Placement		32,069	32,069	0
61033# AA 7	MONROE Capital Private Feeder Senior Sec		07/19/2021	Direct-Private Placement		3,600,000	3,600,000	0
61033# AB 5	MONROE Capital Private Feeder Junior Sec		07/19/2021	Direct-Private Placement		400,000	400,000	0
61033* AA 1	MONROE Capital Private Feeder Senior Sec		07/19/2021	Direct-Private Placement		3,600,000	3,600,000	0
61033* AB 9	MONROE Capital Private Feeder Junior Sec		07/19/2021	Direct-Private Placement		400,000	400,000	0
61033@ AA 9	MONROE Capital Private Feeder Senior Sec		07/19/2021	Direct-Private Placement		3,600,000	3,600,000	0
61033@ AB 7	MONROE Capital Private Feeder Junior Sec		07/19/2021	Direct-Private Placement		400,000	400,000	0
61034* AA 0	MONROE Capital Private Feeder Senior Sec		07/19/2021	Direct-Private Placement		3,600,000	3,600,000	0
61034* AB 8	MONROE Capital Private Feeder Junior Sec		07/19/2021	Direct-Private Placement		400,000	400,000	0

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

1	2		3	4	5		6	7	8	9	
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor		Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	
64108@ AF 2	Net Health T/L1L	5.966% 12/22/25		02/25/2021	Direct-Private Placement			2,075,311	2,075,311	0	
66706* AA 6	Northstar Mezzanine VII Feeder Sr Unsecu			12/31/2021	Direct-Private Placement			5,744,262	5,744,262	0	
73116* AB 4	ISN Polk	5.351% 12/20/23		06/01/2021	Direct-Private Placement			45,386	45,386	0	
73116* AC 2	ISN Polk-Hoffman	5.351% 12/20/23		06/01/2021	Direct-Private Placement			1,988	1,988	0	
74741* AB 5	Q-Centrix	4.709% 05/30/25		02/23/2021	Direct-Private Placement			561,184	561,184	0	
74753H AC 0	Qualitor	5.921% 10/19/22		08/15/2021	Direct-Private Placement			19,524	19,524	0	
74754@ AB 7	Qualitor	5.921% 10/19/22		08/15/2021	Direct-Private Placement			7,113	7,113	0	
87758# AA 5	Taymax	2.709% 07/31/25		12/01/2021	Direct-Private Placement			18,031	18,031	0	
87758* AB 7	Taymax	2.709% 07/31/25		12/01/2021	Direct-Private Placement			1,291	1,291	0	
87758@ AA 7	Taymax	2.709% 07/31/25		12/01/2021	Direct-Private Placement			3,508	3,508	0	
87758@ AD 1	Taymax	2.709% 07/31/25		12/01/2021	Direct-Private Placement			2,331	2,331	0	
91830@ AJ 2	VLS	6.103% 10/17/23		08/31/2021	Direct-Private Placement			530,654	530,654	0	
BL2403 92 3	NIELSEN FINANCE LLC	0.124% 10/04/23		12/03/2021	Bank of America			2,000,000	2,000,000	0	
BL3392 82 8	MILEAGE PLUS HOLDINGS IN			06/30/2021	Goldman Sachs & Company			5,343,750	5,000,000	0	
BL3492 92 5	Calpine Corp	2.604% 12/16/27		12/02/2020	Various			(3,336)	(3,070)	(20)	
BL3674 59 7	DIRECTV FINANCING LLC	5.101% 08/02/27		07/22/2021	Credit Suisse			3,402,454	3,421,250	0	
BL3724 69 9	SPIRIT AEROSYSTEMS INC			10/01/2021	Bank of America			4,259,180	4,239,375	0	
24736C BS 2	SKYMILES IP LTD	4.750% 10/20/27	D	06/07/2021	Various			4,212,500	4,000,000	0	
BL2645 32 5	DELOS FINANCE SARL	0.198% 10/06/23	D	12/08/2021	Deutsche Bank			3,000,000	3,000,000	0	
8299999	Total - Bonds - Unaffiliated Bank Loans							47,969,221	47,412,228	(20)	
8399997	Total - Bonds - Part 3							3,620,993,476	3,277,714,347	18,688,190	
8399998	Total - Bonds - Summary Item from Part 5							90,938,409	86,367,801	318,060	
8399999	Total - Bonds							3,711,931,885	3,364,082,148	19,006,250	
Preferred Stocks - Industrial and Miscellaneous Perpetual Preferred											
00170F 20 9	AMG CAPITAL TRUST II PREFERRED			02/04/2021	Seaport Group			175,000,000	8,543,750	0.00	0
8499999	Total - Preferred Stocks - Industrial and Miscellaneous Perpetual Preferred							8,543,750	XXX	0	
Preferred Stocks - Industrial and Miscellaneous Redeemable Preferred											
48661E 3# 3	Kayne Anderson NextGen Energy Series I			05/11/2021	Direct-Private Placement			60,000,000	1,500,000	0.00	0
8599999	Total - Preferred Stocks - Industrial and Miscellaneous Redeemable Preferred							1,500,000	XXX	0	
8999997	Total - Preferred Stocks - Part 3							10,043,750	XXX	0	
8999999	Total - Preferred Stocks							10,043,750	XXX	0	
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other											
31338\$ 11 2	FHLB - Dallas Class B			12/28/2021	Direct-Private Placement			18,314,000	1,831,400	XXX	0
9199999	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other							1,831,400	XXX	0	
Common Stocks - Mutual Funds											
89154Q 23 2	Touchstone Funds Small Company Fund R6			12/09/2021	Direct-Private Placement			34,962,810	208,378	XXX	0
89154Q 27 3	Touchstone Funds Large Cap Focused Fund			12/29/2021	Direct-Private Placement			1,829,000	106,382	XXX	0
9499999	Total - Common Stocks - Mutual Funds							314,760	XXX	0	
9799997	Total - Common Stocks - Part 3							2,146,160	XXX	0	
9799998	Total - Common Stocks - Summary Item from Part 5							4,858,873	XXX	0	
9799999	Total - Common Stocks							7,005,033	XXX	0	
9899999	Total - Preferred and Common Stocks							17,048,783	XXX	0	
9999999	Total - Bonds, Preferred and Common Stocks							3,728,980,668	XXX	19,006,250	

E13.18

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
Bonds - U.S. Government																				
3620AS	W5 4		12/01/2021	Government National Mortgage A 738768.....		759,414	759,414	796,792	795,089	0	(35,674)	0	(35,674)	0	759,414	0	0	0	17,212	09/15/2041.
36225A	PD 6		12/01/2021	Government Natl Mtg Assn Pool 780420.....		2,216	2,216	2,273	2,239	0	(23)	0	(23)	0	2,216	0	0	0	94	08/15/2026.
36225A	UH 1		12/01/2021	Government Natl Mtg Assn Pool 780584.....		4,250	4,250	4,292	4,267	0	(17)	0	(17)	0	4,250	0	0	0	155	06/15/2027.
36230K	L4 1		12/01/2021	Government National Mortgage A 751247.....		1,650,123	1,650,123	1,725,410	1,722,447	0	(72,324)	0	(72,324)	0	1,650,123	0	0	0	32,828	10/15/2040.
38373A	EF 9		12/01/2021	Government Natl Mtg Assn REMIC Ser 200.....		1,290,133	1,290,133	1,248,002	1,275,445	0	14,688	0	14,688	0	1,290,133	0	0	0	29,049	08/20/2039.
38373M	4Z 0		12/01/2021	Government Natl Mtg Assn SERIES 20093 CL.....		0	0	5,252	4,754	0	(4,754)	0	(4,754)	0	0	0	0	0	429	10/16/2048.
38374U	N7 2		12/01/2021	Government Natl Mtg Assn REMIC Ser 2009.....		848,679	848,679	810,489	836,686	0	11,993	0	11,993	0	848,679	0	0	0	18,577	06/20/2039.
38374U	S2 8		12/01/2021	Government Natl Mtg Assn REMIC Ser 200.....		2,452,203	2,452,203	2,335,724	2,415,374	0	36,829	0	36,829	0	2,452,203	0	0	0	53,959	06/20/2039.
38374V	AY 5		12/01/2021	Government Natl Mtg Assn REMIC Ser 200.....		5,145,063	5,145,063	5,067,887	5,119,000	0	26,063	0	26,063	0	5,145,063	0	0	0	111,138	06/20/2039.
38376C	XK 0		12/01/2021	Government Natl Mtg Assn REMIC Ser 200.....		3,091,570	3,091,570	3,029,739	3,071,603	0	19,967	0	19,967	0	3,091,570	0	0	0	69,610	09/20/2039.
38376E	J2 2		12/01/2021	Government Natl Mtg Assn REMIC Ser 200.....		2,516,582	2,516,582	2,397,044	2,492,490	0	24,092	0	24,092	0	2,516,582	0	0	0	51,905	11/16/2024.
38376F	FD 9		12/01/2021	Government Natl Mtg Assn REMIC Ser 200.....		1,030,975	1,030,975	996,179	1,019,801	0	11,173	0	11,173	0	1,030,975	0	0	0	23,111	08/20/2039.
38376G	GN 4		10/01/2021	Government Natl Mtg Assn SERIES 201040 C.....		0	0	11,972	10,421	0	(10,421)	0	(10,421)	0	0	0	0	0	862	12/16/2043.
38376J	DY 7		12/01/2021	Government Natl Mtg Assn REMIC Ser 200.....		3,292,858	3,292,858	3,216,197	3,266,574	0	26,285	0	26,285	0	3,292,858	0	0	0	77,013	10/20/2038.
38376J	SZ 8		12/01/2021	Government Natl Mtg Assn REMIC Ser 200.....		3,548,227	3,548,227	3,579,274	3,548,598	0	(370)	0	(370)	0	3,548,227	0	0	0	78,408	11/20/2039.
38376K	WB 3		12/01/2021	Government Natl Mtg Assn REMIC Ser 200.....		6,646,630	6,646,630	6,502,274	6,599,526	0	47,105	0	47,105	0	6,646,630	0	0	0	149,374	10/20/2039.
38376P	4N 7		12/01/2021	Government Natl Mtg Assn REMIC Ser 200.....		2,253,255	2,253,255	2,240,524	2,245,711	0	7,544	0	7,544	0	2,253,255	0	0	0	50,582	12/20/2039.
38377E	HD 9		01/01/2021	Government Natl Mtg Assn REMIC Ser 201.....		267,748	267,748	269,756	267,200	0	548	0	548	0	267,748	0	0	0	1,004	04/20/2039.
38377Y	W4 8		12/20/2021	Government Natl Mtg Assn SERIES 2011137.....		0	0	188,521	167,586	0	(167,586)	0	(167,586)	0	0	0	0	0	23,973	10/20/2041.
38379P	S7 3		12/01/2021	GOVERNMENT NATIONAL MORTGAGE SERIES 2015.....		1,746,836	1,746,836	1,763,465	1,764,003	0	(17,167)	0	(17,167)	0	1,746,836	0	0	0	41,637	06/20/2045.
38380Y	BZ 7		12/01/2021	GOVERNMENT NATIONAL MORTGAGE SERIES 2018.....		5,267,394	5,267,394	5,235,902	5,246,798	0	20,596	0	20,596	0	5,267,394	0	0	0	148,779	08/20/2048.
912828	5S 5		12/31/2020	UNITED STATE TREASURY.....		0	0	0	0	0	0	0	0	0	0	0	0	0	(9)	12/31/2020.
912828	F2 1		09/30/2021	United States Treasury.....		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.
912828	WG 1		04/30/2021	United States Treasury.....		210,000	210,000	209,877	209,979	0	21	0	21	0	210,000	0	0	0	2,363	04/30/2021.
912828	WN 6		05/21/2021	United States Treasury.....		1,850,650	1,850,000	1,903,621	1,854,478	0	(4,269)	0	(4,269)	0	1,850,209	0	441	441	17,788	05/31/2021.
0599999	Total - Bonds - U.S. Government.....					44,234,806	44,234,156	43,892,099	44,297,859	0	(63,491)	0	(63,491)	0	44,234,365	0	441	441	1,007,491	XXX
Bonds - U.S. Political Subdivisions of States																				
295407	U7 3		06/17/2021	ERIE PA 4.178% 11/15/28.....	Tax Free Exchange.....	1,442,443	1,445,000	1,441,836	1,442,308	0	134	0	134	0	1,442,443	0	0	0	30,186	11/15/2028.
2499999	Total - Bonds - U.S. Political Subdivisions of States.....					1,442,443	1,445,000	1,441,836	1,442,308	0	134	0	134	0	1,442,443	0	0	0	30,186	XXX
Bonds - U.S. Special Revenue and Special Assessment																				
072024	NT 5		04/01/2021	BAY AREA CA TOLL AUTH TOLL BRI.....	Call 100.0000.....	375,000	375,000	462,994	437,432	0	(1,345)	0	(1,345)	0	436,087	0	(61,087)	(61,087)	12,737	04/01/2030.
3128M8	2R 4		12/01/2021	FREDDIE MAC G06784 3.500% 10/01/41.....	Paydown.....	7,991,479	7,991,479	8,186,110	8,177,561	0	(186,082)	0	(186,082)	0	7,991,479	0	0	0	133,673	10/01/2041.
3128M8	FH 2		12/01/2021	FREDDIE MAC G06168 3.500% 11/01/40.....	Paydown.....	1,903,882	1,903,882	1,856,582	1,859,107	0	44,775	0	44,775	0	1,903,882	0	0	0	29,143	11/01/2040.
3128M9	CN 0		12/01/2021	FREDDIE MAC G06977 3.000% 04/01/42.....	Paydown.....	3,158,185	3,158,185	3,224,803	3,221,167	0	(62,983)	0	(62,983)	0	3,158,185	0	0	0	41,105	04/01/2042.
3128MJ	MB 3		12/01/2021	Federal Home Loan Mtg Corp G08353.....	Paydown.....	932,066	932,066	931,046	931,004	0	1,062	0	1,062	0	932,066	0	0	0	19,759	07/01/2039.
3128MJ	Q9 4		12/01/2021	Federal Home Loan Mtg Corp G08479.....	Paydown.....	889,942	889,942	915,806	914,367	0	(24,425)	0	(24,425)	0	889,942	0	0	0	13,461	03/01/2042.
3128MJ	VM 9		12/01/2021	Federal Home Loan Mtg Corp G08619.....	Paydown.....	743,655	743,655	761,201	760,352	0	(16,697)	0	(16,697)	0	743,655	0	0	0	9,601	12/01/2044.
3128S2	SH 5		12/01/2021	FREDDIE MAC T61420 3.000% 11/01/42.....	Paydown.....	4,101,013	4,101,013	4,213,150	4,208,376	0	(107,363)	0	(107,363)	0	4,101,013	0	0	0	56,678	11/01/2042.
31292H	X3 3		12/01/2021	Federal Home Ln Mtg Corp C01598.....	Paydown.....	179,847	179,847	185,959	184,707	0	(4,860)	0	(4,860)	0	179,847	0	0	0	4,656	08/01/2033.

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	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	Contractual Maturity Date
31292S A3 4	FREDDIE MAC C09026 2.500% 01/01/43.....		12/01/2021.	Paydown.....		608,438	608,438	602,734	603,022	0	5,416	0	5,416	0	608,438	0	0	0	6,625	01/01/2043.
312933 NC 4	FREDDIE MAC A86687 4.500% 06/01/39.....		12/01/2021.	Paydown.....		1,412,376	1,412,376	1,388,984	1,390,596	0	21,780	0	21,780	0	1,412,376	0	0	0	39,132	06/01/2039.
312939 3G 4	FREDDIE MAC A91699 5.000% 04/01/40.....		12/01/2021.	Paydown.....		1,745,501	1,745,501	1,806,594	1,802,647	0	(57,146)	0	(57,146)	0	1,745,501	0	0	0	49,508	04/01/2040.
312942 FT 7	FREDDIE MAC A93778 4.000% 09/01/40.....		12/01/2021.	Paydown.....		2,661,568	2,661,568	2,743,078	2,738,571	0	(77,003)	0	(77,003)	0	2,661,568	0	0	0	56,555	09/01/2040.
312945 2S 6	FREDDIE MAC A97085 4.500% 02/01/41.....		12/01/2021.	Paydown.....		8,718	8,718	8,811	8,803	0	(85)	0	(85)	0	8,718	0	0	0	214	02/01/2041.
312946 P5 9	FREDDIE MAC A97644 4.000% 03/01/41.....		12/01/2021.	Paydown.....		2,421,430	2,421,430	2,512,233	2,506,926	0	(85,496)	0	(85,496)	0	2,421,430	0	0	0	37,549	03/01/2041.
31296R PL 6	Federal Home Ln Mtg Corp A16727.....		12/01/2021.	Paydown.....		188,082	188,082	194,356	191,644	0	(3,562)	0	(3,562)	0	188,082	0	0	0	5,803	12/01/2033.
3132GS EU 9	FREDDIE MAC Q07047 3.000% 03/01/42.....		12/01/2021.	Paydown.....		5,561,990	5,561,990	5,561,990	5,561,990	0	0	0	0	0	5,561,990	0	0	0	77,070	03/01/2042.
3132GS TW 9	FREDDIE MAC Q07465 3.500% 04/01/42.....		12/01/2021.	Paydown.....		3,404,593	3,404,593	3,514,179	3,508,098	0	(103,504)	0	(103,504)	0	3,404,593	0	0	0	52,531	04/01/2042.
3132HP Z7 2	Federal Home Ln Mtg Corp Q13466.....		12/01/2021.	Paydown.....		5,051,260	5,051,260	5,273,831	5,262,625	0	(211,365)	0	(211,365)	0	5,051,260	0	0	0	72,008	11/01/2042.
3132J6 GQ 1	Federal Home Loan Mtg Corp Q15206.....		12/01/2021.	Paydown.....		2,062,190	2,062,190	2,014,501	2,016,675	0	45,515	0	45,515	0	2,062,190	0	0	0	24,132	01/01/2043.
31368H NW 9	Federal Natl Mtg Assn 190405.....		12/01/2021.	Paydown.....		1,272,846	1,272,846	1,258,129	1,258,556	0	14,290	0	14,290	0	1,272,846	0	0	0	24,217	10/01/2040.
3136A1 SB 2	Federal Natl Mtg Assn REMIC Ser 2011-9.....		12/01/2021.	Paydown.....		10,840,641	10,840,641	10,604,357	10,737,646	0	102,994	0	102,994	0	10,840,641	0	0	0	217,399	10/25/2041.
3136AE TQ 0	Federal Natl Mtg Assn SERIES 201354 CLAS.....		12/01/2021.	Paydown.....		770,046	770,046	767,640	767,768	0	2,278	0	2,278	0	770,046	0	0	0	11,301	06/25/2033.
3136AF 3L 6	Federal Natl Mtg Assn REMIC Ser 2013-8.....		12/01/2021.	Paydown.....		5,697,554	5,697,554	5,127,798	5,463,140	0	234,414	0	234,414	0	5,697,554	0	0	0	125,628	08/25/2033.
3136AF V7 6	Federal Natl Mtg Assn REMIC Ser 2013-8.....		12/01/2021.	Paydown.....		1,657,939	1,657,939	1,483,338	1,586,763	0	71,176	0	71,176	0	1,657,939	0	0	0	39,154	08/25/2033.
3136AJ VP 8	Fannie Mae SERIES 201418 CLASS BC.....		12/01/2021.	Paydown.....		82,597	82,597	76,712	78,488	0	4,110	0	4,110	0	82,597	0	0	0	2,478	04/25/2034.
3136AV ZS 1	FANNIE MAE SERIES 201716 CLASS JZ.....		12/01/2021.	Paydown.....		624,468	624,468	609,449	609,422	0	15,046	0	15,046	0	624,468	0	0	0	17,282	03/25/2047.
3137A2 UN 9	Federal Home Ln Mtg Corp REMIC Ser 375.....		12/01/2021.	Paydown.....		3,013,970	3,013,970	2,857,620	2,973,481	0	40,489	0	40,489	0	3,013,970	0	0	0	65,785	11/15/2040.
3137A5 DU 5	Federal Home Ln Mtg Corp REMIC Ser 378.....		12/01/2021.	Paydown.....		5,271,785	5,271,785	5,247,898	5,261,503	0	10,282	0	10,282	0	5,271,785	0	0	0	96,856	11/15/2040.
3137A7 NB 2	Federal Home Ln Mtg Corp REMIC Ser 382.....		06/01/2021.	Paydown.....		2,885,999	2,885,999	2,711,937	2,868,898	0	17,101	0	17,101	0	2,885,999	0	0	0	22,544	02/15/2036.
3137A8 EJ 3	Federal Home Ln Mtg Corp REMIC Ser 382.....		12/01/2021.	Paydown.....		2,460,643	2,460,643	2,611,357	2,522,305	0	(61,662)	0	(61,662)	0	2,460,643	0	0	0	79,355	03/15/2041.
3137A8 B3 5	Federal Home Ln Mtg Corp REMIC Ser 383.....		12/01/2021.	Paydown.....		5,934,424	5,934,424	5,459,670	5,781,702	0	152,723	0	152,723	0	5,934,424	0	0	0	105,758	04/15/2031.
3137A9 Z7 0	Federal Home Ln Mtg Corp REMIC Ser 384.....		12/01/2021.	Paydown.....		4,352,982	4,352,982	4,010,185	4,235,223	0	117,759	0	117,759	0	4,352,982	0	0	0	76,341	04/15/2031.
3137AK CT 6	Federal Home Ln Mtg Corp REMIC Ser 398.....		12/01/2021.	Paydown.....		3,665,789	3,665,789	3,560,397	3,647,005	0	18,784	0	18,784	0	3,665,789	0	0	0	51,099	01/15/2042.
3137AM M6 1	Federal Home Ln Mtg Corp REMIC Ser 402.....		12/01/2021.	Paydown.....		5,057,679	5,057,679	5,086,128	5,058,823	0	(1,144)	0	(1,144)	0	5,057,679	0	0	0	89,836	02/15/2042.
3137B2 FH 8	Federal Home Ln Mtg Corp SERIES 4206 CLA.....		12/01/2021.	Paydown.....		819,074	819,074	816,514	816,772	0	2,302	0	2,302	0	819,074	0	0	0	11,402	05/15/2033.
3137BA R6 1	Federal Home Ln Mtg Corp SERIES 4335 CLA.....		12/01/2021.	Paydown.....		2,128,802	2,128,802	2,289,792	2,203,199	0	(74,398)	0	(74,398)	0	2,128,802	0	0	0	82,123	05/15/2034.
3137BB HG 8	FHLMC 4350 Class DY 4.000% 06/15/44.....		12/01/2021.	Paydown.....		2,236,538	2,236,538	2,378,767	2,340,968	0	(104,430)	0	(104,430)	0	2,236,538	0	0	0	68,092	06/15/2044.
3137F5 Z2 1	FREDDIE MAC SERIES 4791 CLASS Z.....		12/01/2021.	Paydown.....		241,806	241,806	241,944	241,733	0	73	0	73	0	241,806	0	0	0	9,535	05/15/2048.
3137FH CC 5	FREDDIE MAC SERIES 4824 CLASS ZM.....		12/01/2021.	Paydown.....		2,266,448	2,266,448	2,272,922	2,267,974	0	(1,526)	0	(1,526)	0	2,266,448	0	0	0	76,031	09/15/2048.
3137FH HP 1	FREDDIE MAC SERIES 4821 CLASS ZM.....		12/01/2021.	Paydown.....		3,455,850	3,455,850	3,492,230	3,478,166	0	(22,316)	0	(22,316)	0	3,455,850	0	0	0	69,031	05/15/2048.
3137FK 7K 6	FREDDIE MAC SERIES 4849 CLASS ZJ.....		12/01/2021.	Paydown.....		2,776,463	2,776,463	2,811,229	2,794,895	0	(18,432)	0	(18,432)	0	2,776,463	0	0	0	110,827	12/15/2048.
3137FK C7 9	FREDDIE MAC SERIES 4852 CLASS MY.....		12/01/2021.	Paydown.....		1,814,816	1,814,816	1,913,071	1,868,901	0	(54,085)	0	(54,085)	0	1,814,816	0	0	0	56,095	12/15/2048.
3137FK D2 9	FREDDIE MAC SERIES 4852 CLASS ZM.....		12/01/2021.	Paydown.....		3,584,811	3,584,811	3,770,469	3,697,584	0	(112,773)	0	(112,773)	0	3,584,811	0	0	0	120,652	12/15/2048.
3137FK SD 9	FREDDIE MAC SERIES 4857 CLASS ZB.....		12/01/2021.	Paydown.....		2,276,103	2,276,103	2,415,194	2,363,007	0	(86,904)	0	(86,904)	0	2,276,103	0	0	0	91,457	01/15/2049.
3137FN R6 9	FREDDIE MAC SERIES 4916 CLASS UZ.....		05/01/2021.	Paydown.....		2,459,409	2,459,409	2,440,579	2,443,090	0	16,319	0	16,319	0	2,459,409	0	0	0	18,981	09/25/2049.
31385X NR 4	Federal Natl Mtg Assn Pool 555800.....		12/01/2021.	Paydown.....		116,467	116,467	120,507	119,659	0	(3,192)	0	(3,192)	0	116,467	0	0	0	3,255	10/01/2033.
3138A4 Z4 5	Fannie Mae AH3539 4.000% 02/01/41.....		12/01/2021.	Paydown.....		1,541,346	1,541,346	1,526,656	1,527,031	0	14,316	0	14,316	0	1,541,346	0	0	0	31,719	02/01/2041.
3138AX CF 6	Fannie Mae AJ5469 3.500% 11/01/41.....		12/01/2021.	Paydown.....		1,697,759	1,697,759	1,714,206	1,713,177	0	(15,418)	0	(15,418)	0	1,697,759	0	0	0	28,344	11/01/2041.
3138EK RA 5	Fannie Mae AL3180 3.000% 01/01/43.....		12/01/2021.	Paydown.....		1,243,055	1,243,055	1,224,603	1,225,730	0	17,325	0	17,325	0	1,243,055	0	0	0	21,118	01/01/2043.
3138EN 2P 3	Fannie Mae AL6181 3.000% 11/01/44.....		12/01/2021.	Paydown.....		696,567	696,567	710,063	709,100	0	(12,533)	0	(12,533)	0	696,567	0	0	0	10,702	11/01/2044.

E14.1

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	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	Contractual Maturity Date	
3138EP	QJ	6	FNMA AL 6756	3.901% 03/01/45	12/01/2021	Paydown		396,257	431,920	0	(29,702)	0	(29,702)	0	396,257	0	0	0	8,530	03/01/2045	
3138L3	Q6	5	FN AM3176	3.770% 05/01/43	12/01/2021	Paydown		99,374	102,200	0	(2,302)	0	(2,302)	0	99,374	0	0	0	2,047	05/01/2043	
3138L6	5P	9	Fannie Mae	4.130% 07/01/44	12/01/2021	Paydown		152,764	169,855	0	(14,125)	0	(14,125)	0	152,764	0	0	0	3,447	07/01/2044	
3138L6	LM	8	Fannie Mae	AM5731 3.990% 06/01/44	12/01/2021	Paydown		62,855	66,143	0	(3,102)	0	(3,102)	0	62,855	0	0	0	1,368	06/01/2044	
3138L7	LJ	3	Fannie Mae	3.700% 10/01/29	12/01/2021	Paydown		207,237	223,168	0	(9,642)	0	(9,642)	0	207,237	0	0	0	4,227	10/01/2029	
3138L7	W2	8	Fannie Mae	4.090% 11/01/39	12/01/2021	Paydown		175,481	191,082	0	(12,324)	0	(12,324)	0	175,481	0	0	0	3,958	11/01/2039	
3138L8	6R	0	FNMA	3.430% 03/01/40	12/01/2021	Paydown		165,581	175,516	0	(7,777)	0	(7,777)	0	165,581	0	0	0	3,133	03/01/2040	
3138L8	VF	8	FNMA	3.670% 01/01/45	12/01/2021	Paydown		375,083	380,240	0	(3,885)	0	(3,885)	0	375,083	0	0	0	7,585	01/01/2045	
3138L8	W8	3	FNMA	3.410% 01/01/32	12/01/2021	Paydown		110,827	115,745	0	(3,249)	0	(3,249)	0	110,827	0	0	0	2,080	01/01/2032	
3138LK	UP	0	Fannie Mae	AN6889 3.390% 12/01/45	12/01/2021	Paydown		171,147	164,582	0	6,066	0	6,066	0	171,147	0	0	0	3,196	12/01/2045	
3138LN	4G	3	Fannie Mae	AN9822 3.980% 07/01/38	12/01/2021	Paydown		95,942	104,375	0	(7,795)	0	(7,795)	0	95,942	0	0	0	2,104	07/01/2038	
3138M0	BE	9	Fannie Mae	AO8136 3.000% 08/01/42	12/01/2021	Paydown		7,077,882	7,260,359	0	(174,717)	0	(174,717)	0	7,077,882	0	0	0	96,910	08/01/2042	
3138NY	GE	9	Fannie Mae	AR1996 3.000% 02/01/43	12/01/2021	Paydown		951,762	929,933	0	20,318	0	20,318	0	951,762	0	0	0	13,542	02/01/2043	
3138W1	F4	4	Fannie Mae	AR3786 3.000% 02/01/43	12/01/2021	Paydown		408,621	400,704	0	7,503	0	7,503	0	408,621	0	0	0	5,593	02/01/2043	
3138W9	G8	7	Fannie Mae	AS0222 4.000% 08/01/43	12/01/2021	Paydown		1,929,817	2,016,357	0	(80,799)	0	(80,799)	0	1,929,817	0	0	0	40,659	08/01/2043	
3138WT	UM	6	Fannie Mae	AT5987 3.000% 04/01/43	12/01/2021	Paydown		10,091,213	9,743,539	0	338,151	0	338,151	0	10,091,213	0	0	0	141,045	04/01/2043	
3138Y1	6W	0	Fannie mae pool	4.500% 10/01/44	12/01/2021	Paydown		396,207	432,175	0	(33,547)	0	(33,547)	0	396,207	0	0	0	7,341	10/01/2044	
31392G	DB	8	Federal Natl Mtg Assn	REMIC Ser 2002-8	12/01/2021	Paydown		63,111	64,669	0	(968)	0	(968)	0	63,111	0	0	0	1,299	12/25/2032	
31394C	GA	4	Federal Natl Mtg Assn	REMIC Ser 2005-1	12/01/2021	Paydown		3,847,166	3,943,345	0	(30,180)	0	(30,180)	0	3,847,166	0	0	0	103,733	02/25/2035	
31394D	QA	1	Federal Natl Mtg Assn	REMIC Ser 2005-4	12/01/2021	Paydown		2,844,973	2,916,098	0	(23,281)	0	(23,281)	0	2,844,973	0	0	0	74,981	05/25/2035	
31395N	Y2	7	Federal Natl Mtg Assn	REMIC Ser 2006-5	12/01/2021	Paydown		138,667	142,567	0	(2,712)	0	(2,712)	0	138,667	0	0	0	3,558	07/25/2036	
31396C	7M	6	Federal Home Ln Mtg Corp	SERIES 3057 CLA	12/01/2021	Paydown		224,636	222,600	0	864	0	864	0	224,636	0	0	0	4,602	10/15/2025	
31396K	KS	0	Federal Natl Mtg Assn	REMIC Ser 2006-7	12/01/2021	Paydown		211,595	215,933	0	(4,038)	0	(4,038)	0	211,595	0	0	0	5,746	08/25/2036	
31396K	ZX	3	Federal Natl Mtg Assn	REMIC Ser 2006-82	12/01/2021	Paydown		152,317	155,363	0	(456)	0	(456)	0	152,317	0	0	0	3,707	09/25/2036	
31396P	K7	5	Federal Natl Mtg Assn	REMIC Ser 2007-1	12/01/2021	Paydown		103,449	103,061	0	423	0	423	0	103,449	0	0	0	4,473	08/25/2036	
31396Q	GV	5	Federal Natl Mtg Assn	REMIC Ser 2009-4	12/01/2021	Paydown		1,697,863	1,774,267	0	(31,489)	0	(31,489)	0	1,697,863	0	0	0	37,500	07/25/2039	
31396Q	Q9	3	Federal Natl Mtg Assn	REMIC Ser 2009-6	12/01/2021	Paydown		1,492,538	1,410,449	0	38,567	0	38,567	0	1,492,538	0	0	0	30,493	09/25/2029	
31396X	FK	5	Federal Natl Mtg Assn	REMIC Ser 2007-7	12/01/2021	Paydown		107,127	107,102	0	289	0	289	0	107,127	0	0	0	2,500	08/25/2037	
31396Y	F7	2	Federal Natl Mtg Assn	REMIC 2008-29 Cl	12/01/2021	Paydown		1,035,654	961,813	0	41,702	0	41,702	0	1,035,654	0	0	0	23,475	04/25/2038	
31397A	5L	3	Federal Home Ln Mtg Corp	REMIC Ser 320	12/01/2021	Paydown		121,989	123,590	0	(867)	0	(867)	0	121,989	0	0	0	3,255	08/15/2036	
31397A	GM	9	Federal Home Ln Mtg Corp	REMIC Ser 320	12/01/2021	Paydown		1,126,266	1,188,210	0	(33,470)	0	(33,470)	0	1,126,266	0	0	0	32,692	08/15/2036	
31397A	RM	7	Federal Home Ln Mtg Corp	SERIES 3203 CLA	12/01/2021	Paydown		924,953	904,899	0	11,631	0	11,631	0	924,953	0	0	0	22,787	08/15/2036	
31397F	L8	3	Federal Home Ln Mtg Corp	REMIC Ser 3284	12/01/2021	Paydown		1,291,881	1,202,076	0	44,193	0	44,193	0	1,291,881	0	0	0	25,921	03/15/2037	
31397N	5E	1	Federal Natl Mtg Assn	REMIC Ser 2009-4	12/01/2021	Paydown		1,896,453	1,788,592	0	34,454	0	34,454	0	1,896,453	0	0	0	36,373	04/25/2029	
31397Q	WF	1	Federal Natl Mtg Assn	REMIC Ser 2011-2	12/01/2021	Paydown		1,591,544	1,552,004	0	11,038	0	11,038	0	1,591,544	0	0	0	32,246	03/25/2026	
31397S	5N	0	Federal Natl Mtg Assn	REMIC Ser 2011-4	12/01/2021	Paydown		7,150,768	6,563,065	0	175,948	0	175,948	0	7,150,768	0	0	0	122,985	05/25/2031	
31397U	BB	4	Federal Natl Mtg Assn	REMIC Ser 2011-3	12/01/2021	Paydown		6,335,044	5,804,484	0	164,324	0	164,324	0	6,335,044	0	0	0	108,107	05/25/2031	
31397U	JT	7	Federal Natl Mtg Assn	REMIC Ser 2011-5	12/01/2021	Paydown		4,315,945	3,947,741	0	125,466	0	125,466	0	4,315,945	0	0	0	81,217	06/25/2031	
31397W	UV	5	Federal Home Ln Mtg Corp	REMIC Ser 346	12/01/2021	Paydown		368,851	365,451	0	1,713	0	1,713	0	368,851	0	0	0	6,999	07/15/2038	
31398E	6W	9	Federal Home Ln Mtg Corp	REMIC Ser 354	12/01/2021	Paydown		1,667,199	1,618,746	0	11,436	0	11,436	0	1,667,199	0	0	0	33,103	06/15/2024	
31398G	M4	8	Federal Natl Mtg Assn	REMIC Ser 2010-1	12/01/2021	Paydown		1,005,592	1,005,592	0	0	0	0	0	1,005,592	0	0	0	27,196	02/25/2040	
31398G	R4	3	Federal Natl Mtg Assn	REMIC Ser 2010-1	12/01/2021	Paydown		1,776,546	1,787,650	0	(1,478)	0	(1,478)	0	1,776,546	0	0	0	46,516	02/25/2040	

E14.2

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	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	Contractual Maturity Date
31398J	U5 0		12/01/2021	Paydown		851,589	851,589	812,735	842,498	0	9,091	0	9,091	0	851,589	0	0	0	17,315	09/15/2024
31398M	GG 5		12/01/2021	Paydown		630,134	630,134	658,490	642,948	0	(12,814)	0	(12,814)	0	630,134	0	0	0	16,390	03/25/2040
31398S	MR 1		12/25/2021	Paydown		0	0	986,066	914,454	0	(914,454)	0	(914,454)	0	0	0	0	0	158,410	12/25/2040
31402C	PL 0		12/01/2021	Paydown		376,470	376,470	387,671	385,192	0	(8,721)	0	(8,721)	0	376,470	0	0	0	9,759	11/01/2033
3140HT	Z8 5		12/01/2021	Paydown		192,825	192,825	192,946	192,923	0	(98)	0	(98)	0	192,825	0	0	0	4,004	05/01/2049
3140HU	AE 6		12/01/2021	Paydown		44,400	44,400	45,538	45,487	0	(1,086)	0	(1,086)	0	44,400	0	0	0	1,043	06/01/2049
3140HW	B8 4		12/01/2021	Paydown		60,785	60,785	62,342	62,287	0	(1,503)	0	(1,503)	0	60,785	0	0	0	981	10/01/2049
31412P	YR 6		12/01/2021	Paydown		1,190,999	1,190,999	1,219,285	1,216,998	0	(25,999)	0	(25,999)	0	1,190,999	0	0	0	21,885	06/01/2039
31416H	4X 0		12/01/2021	Paydown		159,174	159,174	157,657	157,725	0	1,449	0	1,449	0	159,174	0	0	0	2,592	01/01/2039
31416M	3A 0		12/01/2021	Paydown		691,886	691,886	699,237	698,618	0	(6,733)	0	(6,733)	0	691,886	0	0	0	13,343	04/01/2039
31416W	7D 8		12/01/2021	Paydown		1,697,658	1,697,658	1,686,517	1,687,012	0	10,645	0	10,645	0	1,697,658	0	0	0	27,770	11/01/2040
31416W	FW 7		12/01/2021	Paydown		339,929	339,929	344,921	344,565	0	(4,637)	0	(4,637)	0	339,929	0	0	0	7,500	05/01/2040
31417A	JM 2		12/01/2021	Paydown		1,862,134	1,862,134	1,931,382	1,927,569	0	(65,435)	0	(65,435)	0	1,862,134	0	0	0	30,493	11/01/2041
31417A	LS 6		12/01/2021	Paydown		5,355,883	5,355,883	5,490,199	5,482,994	0	(127,111)	0	(127,111)	0	5,355,883	0	0	0	79,745	11/01/2041
31417C	UY 9		12/01/2021	Paydown		1,635,476	1,635,476	1,711,372	1,706,999	0	(71,523)	0	(71,523)	0	1,635,476	0	0	0	19,420	08/01/2042
31417D	ZZ 9		12/01/2021	Paydown		2,532,958	2,532,958	2,594,699	2,590,209	0	(57,250)	0	(57,250)	0	2,532,958	0	0	0	28,622	11/01/2042
31417E	WF 4		12/01/2021	Paydown		2,507,421	2,507,421	2,443,254	2,447,507	0	59,914	0	59,914	0	2,507,421	0	0	0	39,294	02/01/2043
31417E	ZA 2		12/01/2021	Paydown		1,370,985	1,370,985	1,335,640	1,337,589	0	33,396	0	33,396	0	1,370,985	0	0	0	20,992	02/01/2043
31417K	LX 3		12/01/2021	Paydown		415,016	415,016	423,835	423,303	0	(8,287)	0	(8,287)	0	415,016	0	0	0	9,485	07/01/2039
31418A	DB 1		12/01/2021	Paydown		3,016,431	3,016,431	3,012,660	3,012,604	0	3,827	0	3,827	0	3,016,431	0	0	0	44,062	02/01/2042
31418A	N6 1		12/01/2021	Paydown		9,339,384	9,339,384	9,438,615	9,433,631	0	(94,247)	0	(94,247)	0	9,339,384	0	0	0	107,887	12/01/2042
31419C	2B 8		12/01/2021	Paydown		732,050	732,050	693,674	695,654	0	36,396	0	36,396	0	732,050	0	0	0	11,513	09/01/2040
31419C	3V 3		12/01/2021	Paydown		1,225,099	1,225,099	1,143,936	1,148,625	0	76,474	0	76,474	0	1,225,099	0	0	0	19,969	09/01/2040
31419C	BX 0		12/01/2021	Paydown		570,705	570,705	561,966	562,411	0	8,294	0	8,294	0	570,705	0	0	0	12,058	08/01/2040
31419C	Z4 8		12/01/2021	Paydown		217,339	217,339	214,011	214,170	0	3,169	0	3,169	0	217,339	0	0	0	2,312	09/01/2040
31419D	LQ 2		12/01/2021	Paydown		23,472	23,472	22,122	22,467	0	1,006	0	1,006	0	23,472	0	0	0	448	09/01/2040
31419E	XR 5		12/01/2021	Paydown		1,389,328	1,389,328	1,343,958	1,346,687	0	42,641	0	42,641	0	1,389,328	0	0	0	25,785	09/01/2040
31419G	YQ 1		12/01/2021	Paydown		1,417,952	1,417,952	1,438,778	1,437,588	0	(19,636)	0	(19,636)	0	1,417,952	0	0	0	23,055	10/01/2040
31419K	XE 4		12/01/2021	Paydown		3,772,334	3,772,334	3,752,814	3,753,408	0	18,926	0	18,926	0	3,772,334	0	0	0	60,573	11/01/2040
31419L	KJ 7		12/01/2021	Paydown		942,998	942,998	918,244	920,325	0	22,673	0	22,673	0	942,998	0	0	0	15,765	12/01/2040
35563C	AJ 7		12/25/2021	Paydown		58,744	58,744	64,214	64,029	0	(5,285)	0	(5,285)	0	58,744	0	0	0	1,397	10/25/2052
442331	S6 2		03/01/2021	Call	100.0000	485,000	485,000	587,985	568,295	0	(945)	0	(945)	0	567,350	0	(82,350)	(82,350)	15,253	03/01/2032
57586E	TR 2		10/01/2021	Redemption	100.0000	735,000	735,000	828,654	783,541	0	(20,663)	0	(20,663)	0	762,877	0	(27,877)	(27,877)	42,343	10/01/2025
57586N	3B 5		03/01/2021	Call	100.0000	50,000	50,000	50,000	50,000	0	0	0	0	0	50,000	0	0	0	578	12/01/2038
626207	YF 5		04/01/2021	Call	100.0000	190,000	190,000	229,133	227,908	0	(85)	0	(85)	0	227,823	0	(37,823)	(37,823)	6,305	04/01/2057
678908	Z8 0		06/28/2021	Various		9,779,706	14,350,000	6,672,750	5,309,500	1,363,250	0	1,363,250	0	1,363,250	6,672,750	3,106,956	3,106,956	3,106,956	1,261,524	08/01/2037
69848A	AA 6		07/15/2021	Redemption	100.0000	230,602	230,602	230,602	230,602	0	0	0	0	0	230,602	0	0	0	6,914	07/15/2048
835574	CB 8		12/01/2021	Redemption	100.0000	315,000	315,000	368,219	351,831	0	(10,436)	0	(10,436)	0	341,395	0	(26,395)	(26,395)	18,900	12/01/2029
911760	TN 6		12/01/2021	Paydown		0	0	193,015	140,754	0	(140,754)	0	(140,754)	0	0	0	0	0	18,044	05/15/2033
941247	2E 7		12/01/2021	Various		730,000	730,000	848,523	833,562	0	(3,111)	0	(3,111)	0	830,452	0	(100,452)	(100,452)	51,750	12/01/2038
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments					249,842,934	254,413,228	246,545,222	246,999,843	1,363,250	(1,291,131)	0	72,119	0	247,071,962	0	2,770,972	2,770,972	6,054,044	XXX

E14.3

Bonds - Industrial and Miscellaneous

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	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	Contractual Maturity Date	
00111@ AA 2	AES Hawaii Inc	6.870% 06/30/22	12/31/2021	Redemption	100.0000	457,000	457,000	457,000	457,000	0	0	0	0	0	457,000	0	0	0	19,811	06/30/2022	
00176@ AA 4	AMF Florence	3.210% 12/31/35	12/31/2021	Redemption	100.0000	185,915	185,915	185,915	185,915	0	0	0	0	0	185,915	0	0	0	3,797	12/31/2035	
002474 A# 1	AZZ INC Note R-38	5.420% 01/20/21	01/20/2021	Maturity		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	135,500	01/20/2021	
00255U AA 3	Apollo Aviation Securitzatio	SERIES 202	02/03/2021	ATHENE		943,659	944,419	944,402	944,402	0	0	0	0	0	944,402	0	(742)	(742)	4,220	01/16/2040	
00255U AA 3	Apollo Aviation Securitzatio	SERIES 202	01/15/2021	Paydown		6,445	6,445	6,445	6,445	0	0	0	0	0	6,445	0	0	0	18	01/16/2040	
00507V AQ 2	Activision Blizzard Inc		02/11/2021	Wells Fargo		913,260	1,000,000	997,250	997,283	0	14	0	14	0	997,296	0	(84,036)	(84,036)	12,917	09/15/2050	
00800* AD 4	ADV CAP GROW NJ	0.000% 03/01/28	03/01/2021	Redemption	100.0000	313,840	313,840	243,214	254,890	0	2,554	0	2,554	0	257,444	0	56,395	56,395	0	03/01/2028	
009098 A* 5	AMAZON CARGO CTL	4.494% 11/10/39	12/10/2021	Redemption	100.0000	178,910	178,910	178,910	178,910	0	0	0	0	0	178,910	0	0	0	4,406	11/10/2039	
01166V AA 7	ALASKA AIRLINES 2020 TR		08/15/2021	Redemption	100.0000	685,897	685,897	698,910	698,303	0	(890)	0	(890)	0	697,413	0	(11,515)	(11,515)	28,625	08/15/2027	
01185* AG 3	ALASKA VENTURES	4.670% 06/30/33	12/31/2021	Redemption	100.0000	505,234	505,234	505,234	505,234	0	0	0	0	0	505,234	0	0	0	14,908	06/30/2033	
01439@ AG 2	ALDI Inc Series C	5.940% 04/04/22	04/15/2021	Call	105.1945	10,519,447	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	834,597	04/04/2022	
01741R AF 9	Allegheny Technologies Inc		10/14/2021	Call	112.8914	5,644,570	5,000,000	4,999,550	5,000,117	0	(33)	0	(33)	0	5,000,084	0	(84)	(84)	1,102,851	08/15/2023	
02209S AQ 6	Altria Group Inc	4.500% 05/02/43	12/15/2021	Millennium Advisors		1,033,410	1,000,000	996,900	997,203	0	71	0	71	0	997,275	0	36,135	36,135	50,625	05/02/2043	
02209S BD 4	Altria Group Inc	4.800% 02/14/29	12/15/2021	JP Morgan		1,126,970	1,000,000	997,170	997,605	0	237	0	237	0	997,842	0	129,128	129,128	64,400	02/14/2029	
023761 AA 7	AMER AIRLINE 17-1 AA PTT		08/15/2021	Redemption	100.0000	570,000	570,000	567,303	567,403	0	121	0	121	0	567,524	0	2,476	2,476	15,604	08/15/2030	
023764 AA 1	AMERN AIRLINE 16-2 A PTT		12/15/2021	Redemption	100.0000	225,000	225,000	225,000	225,000	0	0	0	0	0	225,000	0	0	0	6,159	12/15/2029	
023771 S2 5	American Airlines Inc	3.250% 04/15/30	10/15/2021	Redemption	100.0000	456,615	456,615	445,438	447,113	0	652	0	652	0	447,765	0	8,850	8,850	11,234	04/15/2030	
02378W AA 7	AMER AIRLINE 17-1B PTT		08/15/2021	Various		135,750	135,750	135,750	135,750	0	0	0	0	0	135,750	0	0	0	5,040	08/15/2026	
02379* AA 7	American Airline	3.530% 06/15/26	12/15/2021	Redemption	100.0000	75,000	75,000	75,000	75,000	0	0	0	0	0	75,000	0	0	0	1,986	06/15/2026	
02660T EQ 2	AMERICAN HOME MORTGAGE INVESTM	SERIES 20	12/01/2021	Paydown		699,219	699,219	681,197	684,723	0	14,497	0	14,497	0	699,219	0	0	0	5,559	09/25/2045	
03027X AA 8	American Tower Corp	4.700% 03/15/22	10/18/2021	Call	101.7270	2,034,540	2,000,000	2,027,200	2,003,951	0	(2,584)	0	(2,584)	0	2,001,367	0	(1,367)	(1,367)	137,157	03/15/2022	
032095 AB 7	Amphenol Corp	4.000% 02/01/22	11/01/2021	Call	100.0000	4,000,000	4,000,000	3,989,840	3,998,698	0	998	0	998	0	3,999,696	0	304	304	200,000	02/01/2022	
03765H AF 8	APOLLO MANAGEMENT HOLDIN		11/23/2021	Bank of America		1,999,540	2,000,000	2,005,549	2,005,549	0	(481)	0	(481)	0	2,005,067	0	(5,527)	(5,527)	51,381	06/05/2030	
03789X AE 8	Applebees/IHOP Funding LLC	SERIES 20191A	09/05/2021	Paydown		15,000	15,000	15,000	15,000	0	0	0	0	0	15,000	0	0	0	354	06/07/2049	
038779 AB 0	Arbys Funding LLC	SERIES 20201A CLASS A2	10/30/2021	Paydown		72,550	72,550	73,181	73,174	0	(624)	0	(624)	0	72,550	0	0	0	1,468	07/30/2050	
03923@ AA 4	ARCADIS NV Note 6	5.100% 06/28/21	06/28/2021	Maturity		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	255,000	06/28/2021	
04004# AA 2	Center Operating Company AKA Dallas Aren		12/31/2021	Redemption	100.0000	163,418	163,418	163,418	163,418	0	0	0	0	0	163,418	0	0	0	8,458	09/30/2023	
04248N AA 1	ARMY HAWAII FAMILY HSG		12/15/2021	Redemption	100.0000	185,896	185,896	222,742	219,166	0	(825)	0	(825)	0	218,341	0	(32,444)	(32,444)	7,737	06/15/2050	
04774# AA 0	ATLANTA FALCONS Series A		09/01/2021	Redemption	100.0000	168,629	168,629	168,629	168,629	0	0	0	0	0	168,629	0	0	0	4,554	09/01/2042	
04774# AB 8	ATLANTA FALCONS Series B		09/01/2021	Redemption	100.0000	112,419	112,419	112,419	112,419	0	0	0	0	0	112,419	0	0	0	3,036	09/01/2042	
048677 AG 3	ATLANTIC MARINE CORP COM		12/01/2021	Redemption	100.0000	67,565	67,565	83,577	82,112	0	(298)	0	(298)	0	81,814	0	(14,250)	(14,250)	3,136	12/01/2051	
05367A AD 5	AVIATION CAPITAL GROUP		02/03/2021	Call	101.0831	3,032,494	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	98,306	04/06/2021	
05526D BB 0	BAT CAPITAL CORP	3.557% 08/15/27	12/09/2021	Jefferies & Co		5,235,900	5,000,000	5,035,160	5,029,596	0	(4,012)	0	(4,012)	0	5,025,583	0	210,317	210,317	236,145	08/15/2027	
05526D BF 1	BAT CAPITAL CORP	4.540% 08/15/47	12/10/2021	Various		4,135,720	4,000,000	4,154,445	4,152,869	0	(3,325)	0	(3,325)	0	4,149,544	0	(13,824)	(13,824)	241,503	08/15/2047	
05590# AA 9	BP HOUSTON HQ 2017 CTL Pass Through Trus		12/15/2021	Redemption	100.0000	383,150	383,150	383,150	383,150	0	0	0	0	0	383,150	0	0	0	7,404	11/15/2032	
063904 AA 4	BANK OF THE OZARKS	4.558% 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	
06406H BY 4	BANK OF NEW YORK MELLON		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	
07123# AA 1	BATON ROUGE	4.320% 11/15/37	12/15/2021	Redemption	100.0000	88,706	88,706	88,706	88,706	0	0	0	0	0	88,706	0	0	0	2,091	11/15/2037	
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	
10240* AA 7	Bowie Acquisitions LLC		12/31/2021	Redemption	100.0000	326,407	326,407	326,407	326,407	0	0	0	0	0	326,407	0	0	0	9,531	09/30/2038	

E14.4

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	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
10922N AC 7	BRIGHTHOUSE FINANCIAL IN.....		11/26/2021.	Call 109.3000.....		1,639,500	1,500,000	1,298,440	1,339,663	0	19,005	0	19,005	0	1,358,668	0	141,332	141,332	190,992	06/22/2027.
11042T AA 1	BRITISH AIR 18-1 AA PTT.....		12/20/2021.	Redemption 100.0000.....		229,436	229,436	227,373	227,734	0	124	0	124	0	227,857	0	1,578	1,578	5,475	03/20/2033.
11043X AA 1	BRITISH AIR 19-1 AA PTT.....		12/15/2021.	Redemption 100.0000.....		231,968	231,968	236,193	235,657	0	(210)	0	(210)	0	235,447	0	(3,479)	(3,479)	4,865	12/15/2032.
1248EP BM 4	CCOH SAFARI LLC 5.750% 02/15/26.....		06/20/2021.	Call 102.8750.....		2,584,220	2,512,000	2,438,524	2,468,915	0	2,292	0	2,292	0	2,471,207	0	40,793	40,793	173,042	02/15/2026.
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.
12510H AC 4	Capital Automotive Reit SERIES 20201A CL.....		12/15/2021.	Paydown.....		147,240	147,240	147,136	147,138	0	101	0	101	0	147,240	0	0	0	2,998	02/15/2050.
12510H AE 0	Capital Automotive Reit SERIES 20201A CL.....		12/15/2021.	Paydown.....		2,500	2,500	2,499	2,499	0	1	0	1	0	2,500	0	0	0	47	02/15/2050.
12527E AD 0	CFCRE COMMERCIAL MORTGAGE TRUS SERIES 20.....		01/15/2021.	Call 100.0000.....		659,183	659,183	669,063	666,601	0	(2)	0	(2)	0	666,599	0	(7,415)	(7,415)	2,725	04/15/2044.
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.
12532@ AA 8	Burlington Northern Santa Fe Railway Ser.....		01/15/2021.	Redemption 100.0000.....		89,998	89,998	89,998	89,998	0	0	0	0	0	89,998	0	0	0	2,547	01/15/2023.
12533# AA 5	Burlington Northern Santa Fe Railway Ser.....		01/15/2021.	Redemption 100.0000.....		137,752	137,752	137,752	137,752	0	0	0	0	0	137,752	0	0	0	3,898	01/15/2023.
12533* AA 9	Burlington Northern Santa Fe Railway Ser.....		01/15/2021.	Redemption 100.0000.....		102,424	102,424	102,424	102,424	0	0	0	0	0	102,424	0	0	0	2,899	01/15/2023.
12533@ AA 7	Burlington Northern Santa Fe Railway Ser.....		01/15/2021.	Redemption 100.0000.....		74,490	74,490	74,490	74,490	0	0	0	0	0	74,490	0	0	0	2,108	01/15/2023.
125523 AP 5	Cigna Corp 4.000% 02/15/22.....		03/10/2021.	Goldman Sachs & Company.....		4,096,680	4,000,000	3,989,768	3,994,888	0	842	0	842	0	3,995,730	0	100,950	100,950	91,556	02/15/2022.
125523 BR 0	Cigna Corp 3.900% 02/15/22.....		03/10/2021.	Stifel, Nicolaus and Co.....		3,609,235	3,500,000	3,479,467	3,490,054	0	1,638	0	1,638	0	3,491,691	0	117,544	117,544	78,108	02/15/2022.
12621E AL 7	CNO FINANCIAL GROUP INC.....		12/15/2021.	ATHENE.....		1,148,400	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	148,400	148,400	54,979	05/30/2029.
126408 GV 9	CSX Corp 4.250% 06/01/21.....		03/01/2021.	Call 100.0000.....		3,000,000	3,000,000	3,117,360	3,002,516	0	(2,516)	0	(2,516)	0	3,000,000	0	0	0	31,875	06/01/2021.
126410 LM 9	CSX Equipment Trust Cert.....		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.
12647G BF 4	CREDIT SUISSE MORTGAGE TRUST SERIES 2013.....		12/01/2021.	Paydown.....		1,266,898	1,266,898	1,267,690	1,267,204	0	(306)	0	(306)	0	1,266,898	0	0	0	17,984	07/25/2043.
12649R BF 8	Credit Suisse Mortgage Trust Series 2015.....		12/01/2021.	Paydown.....		1,128,658	1,128,658	1,148,410	1,138,446	0	(9,787)	0	(9,787)	0	1,128,658	0	0	0	17,666	02/25/2045.
12718@ AA 4	Costco Bayonne CTL 2019-16.....		12/15/2021.	Redemption 100.0000.....		76,337	76,337	76,337	76,337	0	0	0	0	0	76,337	0	0	0	1,384	03/31/2044.
12738A AB 7	CADENCE FINANCIAL CORP.....		06/28/2021.	Maturity.....		12,000,000	12,000,000	12,000,000	12,000,000	0	0	0	0	0	12,000,000	0	0	0	322,500	06/28/2021.
134011 AL 9	CAMP PENDELTON/QUANTICO.....		04/01/2021.	Call 100.0000.....		105,000	105,000	129,103	127,674	0	(86)	0	(86)	0	127,588	0	(22,588)	(22,588)	3,237	10/01/2050.
134011 AL 9	CAMP PENDELTON/QUANTICO.....		10/01/2021.	Redemption 100.0000.....		110,000	110,000	135,251	133,754	0	(1,519)	0	(1,519)	0	132,235	0	(22,235)	(22,235)	6,782	10/01/2050.
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.
15135B AJ 0	CENTENE CORP 4.750% 01/15/25.....		03/12/2021.	Call 102.3750.....		511,875	500,000	495,000	496,468	0	154	0	154	0	496,622	0	3,378	3,378	27,510	01/15/2025.
171798 AC 5	CIMAREX ENERGY CO 4.375% 06/01/24.....		10/07/2021.	Taxable Exchange.....		4,309,200	4,000,000	3,790,000	3,826,188	0	35,825	0	35,825	0	3,862,013	0	447,187	447,187	91,500	06/01/2024.
171798 AE 1	CIMAREX ENERGY CO 4.375% 03/15/29.....		10/07/2021.	Taxable Exchange.....		15,184,800	13,500,000	13,554,605	13,524,279	0	(6,995)	0	(6,995)	0	13,517,284	0	1,667,516	1,667,516	604,125	03/15/2029.
17315C AM 9	CITIGROUP MTG LOAN TRUST INC REMIC 2009.....		12/01/2021.	Paydown.....		667,596	667,596	653,827	661,686	0	5,911	0	5,911	0	667,596	0	0	0	9,425	02/10/2051.
177376 AF 7	Citrix Systems Inc 3.300% 03/01/30.....		02/11/2021.	FIFTH THIRD BANK.....		1,080,030	1,000,000	1,067,400	1,065,468	0	(831)	0	(831)	0	1,064,637	0	15,393	15,393	15,125	03/01/2030.
20605P AJ 0	CONCHO RESOURCES INC 4.875% 10/01/47.....		02/08/2021.	Tax Free Exchange.....		9,104,108	8,000,000	9,131,200	9,106,613	0	(2,505)	0	(2,505)	0	9,104,108	0	0	0	8,000	10/01/2047.
20605P AK 7	CONCHO RESOURCES INC 4.300% 08/15/28.....		02/08/2021.	Tax Free Exchange.....		3,180,449	3,000,000	3,212,070	3,182,695	0	(2,246)	0	(2,246)	0	3,180,449	0	0	0	3,000	08/15/2028.
20605P AL 5	CONCHO RESOURCES INC 4.850% 08/15/48.....		02/08/2021.	Tax Free Exchange.....		18,294,104	16,380,000	18,342,160	18,298,110	0	(4,006)	0	(4,006)	0	18,294,104	0	0	0	16,380	08/15/2048.
22003B AG 1	CORPORATE OFFICE PROP LP.....		04/12/2021.	Call 106.4918.....		5,324,589	5,000,000	4,990,800	4,997,529	0	280	0	280	0	4,997,809	0	2,191	2,191	398,089	05/15/2023.
22003B AH 9	CORPORATE OFFICE PROP LP.....		04/12/2021.	Various.....		11,275,152	10,000,000	9,878,300	9,956,034	0	3,615	0	3,615	0	9,959,650	0	40,350	40,350	1,620,777	02/15/2024.
22160@ AA 6	COSTCO 3.910% 06/20/43.....		12/20/2021.	Redemption 100.0000.....		165,729	165,729	165,729	165,729	0	0	0	0	0	165,729	0	0	0	3,531	06/20/2043.
22541S RR 1	CSFB 2004-AR7 4A1 2004-AR7.....		12/01/2021.	Paydown.....		584,163	584,163	585,989	585,435	0	(1,272)	0	(1,272)	0	584,163	0	0	0	7,469	11/25/2034.
22966R AB 2	CUBESMART LP 4.375% 12/15/23.....		12/23/2021.	Call 106.6743.....		5,333,716	5,000,000	4,949,750	4,982,760	0	5,444	0	5,444	0	4,988,204	0	11,796	11,796	557,327	12/15/2023.
23157# AD 1	CURTISS WRIGHT CORPORATION No. RD-15.....		12/01/2021.	Maturity.....		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	384,000	12/01/2021.

E14.5

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Contractual Maturity Date
233046 AF 8	DB Master Finance LLC SERIES 20171A CLAS...		11/20/2021	Paydown		122,450	122,450	122,479	122,477	0	(27)	0	(27)	0	122,450	0	0	0	3,084	11/20/2047
24617# AA 9	DELAWARE NORTH COMPANIES INC BOSTON No.		11/14/2021	Various		398,535	398,535	398,535	398,535	0	0	0	0	0	398,535	0	0	0	11,454	11/14/2034
247109 BT 7	DELMARVA PWR & LIGHT CO		04/01/2021	Deutsche Bank		1,795,950	1,582,000	1,799,794	1,793,895	0	(1,537)	0	(1,537)	0	1,792,358	0	3,591	3,591	25,714	05/15/2045
247126 AJ 4	Delphi Auto System 4.150% 03/15/24		11/16/2021	Various		10,692,000	10,000,000	9,963,090	9,986,583	0	3,496	0	3,496	0	9,990,078	0	701,922	701,922	486,472	03/15/2024
24715@ AF 1	DELOITTE & TOUCHE Series D Note D-7		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
249030 AC 1	Dentsply International		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
251563 FB 3	DEUTSCHE MORTGAGE SEC INC 2004-4- 5AR1		12/01/2021	Paydown		345,369	345,369	324,863	331,077	0	14,293	0	14,293	0	345,369	0	0	0	5,193	06/25/2034
25272K AG 8	DIAMOND 1 FIN/DIAMOND 2		06/22/2021	Tax Free Exchange		3,999,487	4,000,000	3,998,280	3,999,373	0	114	0	114	0	3,999,487	0	0	0	109,000	06/15/2023
25272K AK 9	DIAMOND 1 FIN/DIAMOND 2		06/22/2021	Tax Free Exchange		6,774,046	6,500,000	6,977,495	6,798,021	0	(23,975)	0	(23,975)	0	6,774,046	0	0	0	195,650	06/15/2026
25272K AN 3	DIAMOND 1 FIN/DIAMOND 2		06/22/2021	Tax Free Exchange		2,202,166	2,000,000	2,211,420	2,205,942	0	(3,776)	0	(3,776)	0	2,202,166	0	0	0	81,000	07/15/2036
25434* AA 1	DIMENSIONAL FUND No. R-18		12/08/2021	Maturity		12,000,000	12,000,000	12,000,000	12,000,000	0	0	0	0	0	12,000,000	0	0	0	495,600	12/08/2021
25470X AE 5	DISH DBS CORP 6.750% 06/01/21		06/01/2021	Maturity		3,000,000	3,000,000	2,926,477	2,995,743	0	4,257	0	4,257	0	3,000,000	0	0	0	101,250	06/01/2021
25654# AA 0	Dodgers Tickets LLC 5.660% 03/31/30		03/31/2021	Redemption 100.0000		511,281	511,281	511,281	511,281	0	0	0	0	0	511,281	0	0	0	28,938	03/31/2030
257375 AF 2	DOMINION ENERGY GAS HOLDINGS		06/30/2021	Tax Free Exchange		14,940,446	14,500,000	14,987,080	14,946,274	0	(5,828)	0	(5,828)	0	14,940,446	0	0	0	362,500	11/01/2043
25755T AH 3	Dominos Pizza Master Issuer L SERIES 201		10/25/2021	Paydown		56,250	56,250	56,250	56,250	0	0	0	0	0	56,250	0	0	0	1,737	07/25/2047
25755T AK 6	Dominos Pizza Master Issuer L SERIES 201		10/25/2021	Paydown		52,500	52,500	52,500	52,500	0	0	0	0	0	52,500	0	0	0	1,704	07/25/2048
25755T AL 4	Dominos Pizza Master Issuer L SERIES 201		10/25/2021	Paydown		7,500	7,500	7,500	7,500	0	0	0	0	0	7,500	0	0	0	206	10/25/2049
26884L AB 5	EQT CORP 4.875% 11/15/21		02/01/2021	Call 103.4107		3,311,209	3,202,000	3,341,479	3,219,470	0	(1,699)	0	(1,699)	0	3,217,772	0	(15,772)	(15,772)	142,163	11/15/2021
26884T AD 4	ERAC USA FINANCE COMPANY		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
27004@ AA 5	EAGLES STADIUM INC Series A No. RA-17		07/15/2021	Redemption 100.0000		404,066	404,066	404,066	404,066	0	0	0	0	0	404,066	0	0	0	13,932	01/15/2039
28501* AF 2	ELECTRIC TRANSMISSION TEXAS Series B No.		06/28/2021	Maturity		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	110,250	06/28/2021
29717P AL 1	ESSEX PORTFOLIO LP 3.375% 01/15/23		06/01/2021	Janney Montgomery		7,693,502	7,380,000	7,315,097	7,363,217	0	3,361	0	3,361	0	7,366,578	0	326,925	326,925	219,324	01/15/2023
29736R AQ 3	ESTEE LAUDER CO INC 2.600% 04/15/30		12/14/2021	ATHENE		259,978	250,000	249,540	249,570	0	40	0	40	0	249,609	0	10,369	10,369	7,601	04/15/2030
30161M AG 8	Exelon Generation Co LLC		04/01/2021	MIZUHO		1,175,970	1,000,000	1,116,240	1,106,073	0	(866)	0	(866)	0	1,105,207	0	70,763	70,763	32,118	10/01/2039
30288* AE 0	FLNG Liquefaction 2 LLC		12/31/2021	Redemption 100.0000		707,400	707,400	707,400	707,400	0	0	0	0	0	707,400	0	0	0	23,469	12/31/2038
31428X BC 9	FedEx Corp 3.200% 02/01/25		05/10/2021	Morgan Stanley DWD		10,929,600	10,000,000	9,984,500	9,993,181	0	572	0	572	0	9,993,752	0	935,848	935,848	250,667	02/01/2025
31620M AK 2	Fidelity National Information		04/01/2021	Call 106.2044		3,186,133	3,000,000	2,976,240	2,993,803	0	645	0	645	0	2,994,448	0	5,552	5,552	234,550	04/15/2023
31620M AM 8	Fidelity National Information		03/10/2021	Stifel, Nicolaus and Co.		5,489,800	5,000,000	4,981,100	4,992,693	0	381	0	381	0	4,993,074	0	496,726	496,726	51,667	06/05/2024
32051D 3J 9	First Horizon Asset Sec Inc SERIES 2004-		12/01/2021	Paydown		262,590	262,590	253,235	255,281	0	7,309	0	7,309	0	262,590	0	0	0	2,916	06/25/2034
337930 AC 5	FLAGSTAR BANCORP INC 6.125% 07/15/21		01/22/2021	Call 102.6500		2,053,000	2,000,000	1,999,980	2,000,000	0	0	0	0	0	2,000,000	0	0	0	116,632	07/15/2021
34354P AC 9	Flowserve Corp 3.500% 09/15/22		10/09/2021	Call 102.8920		5,144,600	5,000,000	4,980,750	4,996,238	0	1,670	0	1,670	0	4,997,908	0	2,092	2,092	331,267	09/15/2022
34354P AD 7	Flowserve Corp 4.000% 11/15/23		10/09/2021	Call 107.2050		10,720,500	10,000,000	10,018,100	10,007,064	0	(1,861)	0	(1,861)	0	10,005,203	0	(5,203)	(5,203)	1,080,500	11/15/2023
345397 VR 1	Ford Mtr Cr Co 5.750% 02/01/21		02/01/2021	Maturity		4,650,000	4,650,000	4,655,625	4,650,061	0	(61)	0	(61)	0	4,650,000	0	0	0	133,688	02/01/2021
348609 AG 3	FT SAM HOUSTON MILIT HSG		03/15/2021	Call 100.0000		65,000	65,000	78,325	78,005	0	(41)	0	(41)	0	77,964	0	(12,964)	(12,964)	1,974	03/15/2050
348609 AG 3	FT SAM HOUSTON MILIT HSG		09/15/2021	Redemption 100.0000		63,288	63,288	75,950	75,950	0	(484)	0	(484)	0	75,467	0	(12,179)	(12,179)	3,845	03/15/2050
35906A AH 1	FRONTIER COMMUNICATIONS		05/04/2021	Taxable Exchange		2,361,385	3,000,000	810,000	810,000	0	0	0	0	0	810,000	0	1,551,385	1,551,385	0	04/15/2020
35906A AZ 1	FRONTIER COMMUNICATIONS		05/04/2021	Various		4,038,774	5,000,000	1,350,000	1,350,000	0	0	0	0	0	1,350,000	0	2,688,774	2,688,774	0	09/15/2025
36253X AN 5	GS MORTGAGE SECURITIES TRUST SERIES 2017		03/15/2021	Call 100.0000		6,250,000	6,250,000	6,250,000	6,250,000	0	0	0	0	0	6,250,000	0	0	0	25,527	07/15/2032
36253X AQ 8	GS MORTGAGE SECURITIES TRUST SERIES 2017		03/15/2021	Call 100.0000		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	19,346	07/15/2032

E14.6

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Contractual Maturity Date	
36253X AS 4	GS MORTGAGE SECURITIES TRUST SERIES 2017		03/15/2021	Call 100.0000		2,250,000	2,250,000	2,250,000	2,250,000	0	0	0	0	0	2,250,000	0	0	0	14,819	07/15/2032	
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	
36472T AA 7	Gannett Inc 6.000% 12/01/27		02/23/2021	Goldman Sachs & Company		7,105	7,000	7,000	7,000	0	0	0	0	0	7,000	0	105	105	114	12/01/2027	
36804P AF 3	GATX Financial 144A 5.697% 01/02/25		07/02/2021	Redemption 100.0000		389,634	389,634	389,634	389,634	0	0	0	0	0	389,634	0	0	0	22,083	01/02/2025	
36877* AA 2	GENCONN ENRGY LLC No. R-28		07/15/2021	Redemption 100.0000		575,190	575,190	575,190	575,190	0	0	0	0	0	575,190	0	0	0	20,405	07/25/2041	
37045X AQ 9	GENERAL MOTORS FINL CO		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	
375558 AQ 6	Gilead Sciences Inc 4.500% 04/01/21		01/01/2021	Various		10,000,000	10,000,000	10,053,910	10,001,665	0	0	0	0	0	10,001,665	0	(1,665)	(1,665)	112,500	04/01/2021	
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	
38143U 8G 9	Goldman Sachs Group LP		02/25/2021	Maturity		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	50,511	02/25/2021	
38217T AA 3	Goodgreen Trust SERIES 20201A CLASS A		12/15/2021	Paydown		280,625	280,625	280,484	280,485	0	139	0	139	0	280,625	0	0	0	4,561	04/15/2055	
38217T AB 1	Goodgreen Trust SERIES 20201A CLASS B		12/15/2021	Paydown		269,015	269,015	269,502	269,498	0	(483)	0	(483)	0	269,015	0	0	0	5,370	04/15/2055	
38217V AA 8	Goodgreen Trust SERIES 20171A CLASS A		12/15/2021	Paydown		625,533	625,533	625,242	625,248	0	285	0	285	0	625,533	0	0	0	13,065	10/15/2052	
38218E AB 3	Goodgreen Trust SERIES 20192A CLASS B		12/16/2021	Paydown		409,191	409,191	409,127	409,127	0	64	0	64	0	409,191	0	0	0	9,403	04/15/2055	
39949* AA 0	HYATT HOUSE Ground Lease Trust A-2017B		12/15/2021	Redemption 100.0000		29,498	29,498	29,498	29,498	0	0	0	0	0	29,498	0	0	0	743	10/15/2047	
39950# AA 2	MARRIOTT GROUND Lease Tr 2017-A		12/15/2021	Redemption 100.0000		302,402	302,402	302,402	302,402	0	0	0	0	0	302,402	0	0	0	7,388	11/15/2039	
39951@ AA 3	WESTIN NATIONAL HARBOR Ground Lease Tr 2		12/15/2021	Redemption 100.0000		6,107	6,107	6,107	6,107	0	0	0	0	0	6,107	0	0	0	178	04/15/2048	
40414L AJ 8	HCP INC 4.250% 11/15/23		02/26/2021	Call 110.2732		5,513,659	5,000,000	4,977,000	4,992,383	0	388	0	388	0	4,992,771	0	7,229	7,229	573,278	11/15/2023	
40414L AK 5	HCP INC 4.200% 03/01/24		02/26/2021	Call 111.1496		3,334,489	3,000,000	2,986,110	2,994,987	0	228	0	228	0	2,995,215	0	4,785	4,785	395,739	03/01/2024	
40414L AL 3	HCP INC 3.875% 08/15/24		02/26/2021	Call 110.8861		5,544,303	5,000,000	4,981,500	4,992,462	0	296	0	296	0	4,992,758	0	7,242	7,242	647,098	08/15/2024	
40417Q AA 3	HERO Funding Trust SERIES 20164A CLASS A		12/20/2021	Paydown		565,904	565,904	565,108	565,123	0	781	0	781	0	565,904	0	0	0	11,195	09/20/2047	
40417Q AC 9	HERO Funding Trust SERIES 20164A CLASS A		12/20/2021	Paydown		452,723	452,723	463,920	463,612	0	(10,889)	0	(10,889)	0	452,723	0	0	0	10,763	09/20/2047	
41884# AA 9	HATCHET RIDGE WIND Cert R-7		12/14/2021	Redemption 100.0000		596,165	596,165	596,165	596,165	0	0	0	0	0	596,165	0	0	0	24,209	12/14/2029	
42208@ AA 8	Home Depot (HD Salem) Notes 2 and 5		12/31/2021	Redemption 100.0000		459,940	459,940	459,940	459,940	0	0	0	0	0	459,940	0	0	0	15,719	11/30/2030	
42217K BA 3	HEALTH CARE REIT INC 3.750% 03/15/23		03/26/2021	Sumridge Partners		2,647,775	2,500,000	2,490,775	2,497,805	0	232	0	232	0	2,498,038	0	149,737	149,737	50,781	03/15/2023	
42770L AA 1	Hero Funding Trust SERIES 20151A CLASS A		12/20/2021	Paydown		1,125,803	1,125,803	1,125,294	1,125,390	0	414	0	414	0	1,125,803	0	0	0	24,404	09/20/2040	
42770U AA 1	Hero Funding Trust SERIES 20152A CLASS A		12/20/2021	Paydown		778,546	778,546	778,458	778,461	0	85	0	85	0	778,546	0	0	0	17,264	09/20/2040	
42770V AA 9	Hero Funding Trust SERIES 20161A CLASS A		12/20/2021	Paydown		531,365	531,365	531,318	531,319	0	46	0	46	0	531,365	0	0	0	12,363	09/20/2041	
42770W AA 7	HERO Funding Trust SERIES 20162A CLASS A		12/20/2021	Paydown		1,231,665	1,231,665	1,238,012	1,237,884	0	(6,219)	0	(6,219)	0	1,231,665	0	0	0	26,715	09/20/2041	
42770X AA 5	HERO Funding Trust SERIES 20163A CLASS A		12/20/2021	Paydown		526,552	526,552	520,629	520,743	0	5,809	0	5,809	0	526,552	0	0	0	9,429	09/20/2042	
42770X AC 1	Hero Funding Trust SERIES 20163A CLASS A		12/22/2021	Paydown		429,839	429,839	440,577	440,185	0	(10,347)	0	(10,347)	0	429,839	0	0	0	9,772	09/20/2042	
42771A AB 2	HERO Funding Trust SERIES 20173A CLASS A		12/20/2021	Paydown		1,725,604	1,725,604	1,768,406	1,767,463	0	(41,859)	0	(41,859)	0	1,725,604	0	0	0	38,396	09/20/2048	
42771L AC 6	HERO Funding Trust SERIES 20172A CLASS A		12/20/2021	Paydown		685,356	685,356	702,403	701,993	0	(16,637)	0	(16,637)	0	685,356	0	0	0	16,160	09/20/2048	
42771T AA 3	Hero Funding Trust SERIES 20153A CLASS A		12/20/2021	Paydown		1,556,856	1,556,856	1,556,970	1,556,964	0	(109)	0	(109)	0	1,556,856	0	0	0	38,416	09/20/2041	
42806D BH 1	Hertz Vehicle Financing LLC SERIES 20172		06/30/2021	Call 100.0000		6,463,000	6,463,000	6,461,515	6,462,285	0	120	0	120	0	6,462,405	0	595	595	139,493	10/25/2023	
43148# AA 7	HILL TOP ENERGY 5.830% 12/31/29		12/31/2021	Redemption 100.0000		275,992	275,992	275,992	275,992	0	0	0	0	0	275,992	0	0	0	16,090	12/31/2029	
43722* AA 5	Home Depot SWCTL 3.370% 10/15/40		12/15/2021	Redemption 100.0000		103,510	103,510	103,510	103,510	0	0	0	0	0	103,510	0	0	0	1,912	10/15/2040	
43739E AJ 6	HOMBANC MORTGAGE TRUST SERIES 20042 CLA		12/25/2021	Paydown		626,913	626,913	563,438	571,821	0	55,091	0	55,091	0	626,913	0	0	0	2,632	12/25/2034	
44106M AV 4	HOSPITALITY PROP TRUST		12/15/2021	Citigroup Global		1,945,000	2,000,000	2,124,680	2,069,629	0	(13,325)	0	(13,325)	0	2,056,304	0	(111,304)	(111,304)	140,583	02/15/2026	
44106M AZ 5	HOSPITALITY PROP TRUST		06/22/2021	ATHENE		997,500	1,000,000	998,820	999,112	0	105	0	105	0	999,217	0	(1,717)	(1,717)	31,779	10/01/2024	

E14.7

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	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	Contractual Maturity Date
443510	AF 9		03/26/2021	Wells Fargo		2,486,425	2,360,000	2,269,706	2,342,199	0	2,240	0	2,240	0	2,344,439	0	141,986	141,986	32,081	11/15/2022
44416*	AB 2		11/30/2021	Various		167,500	167,500	108,875	108,875	0	0	0	0	0	108,875	0	58,625	58,625	4,732	05/31/2033
44891A	BL 0		06/29/2021	Various		14,148,880	11,000,000	14,217,890	14,117,201	0	(117,438)	0	(117,438)	0	13,999,763	0	149,117	149,117	433,589	04/08/2030
457153	AF 1		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
457153	AG 9		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
460146	CL 5		10/28/2021	Call 110.8990		11,089,900	10,000,000	9,579,800	9,764,174	0	35,194	0	35,194	0	9,799,368	0	200,632	200,632	1,578,622	01/15/2026
460690	BH 2		03/10/2021	Goldman Sachs & Company		8,284,640	8,000,000	7,982,840	7,997,574	0	375	0	375	0	7,997,949	0	286,691	286,691	156,444	03/15/2022
460690	BK 5		03/10/2021	Various		2,368,639	2,230,000	2,223,288	2,228,470	0	131	0	131	0	2,228,601	0	140,038	140,038	47,852	02/15/2023
460690	BK 5		03/27/2021	Call 106.1010		2,938,998	2,770,000	2,761,662	2,768,100	0	201	0	201	0	2,768,301	0	1,699	1,699	233,054	02/15/2023
460690	BL 3		03/27/2021	Call 111.0280		3,877,098	3,492,000	3,485,435	3,489,562	0	162	0	162	0	3,489,724	0	2,276	2,276	451,097	04/15/2024
46433@	AA 6		12/15/2021	Redemption 100.0000		26,849	26,849	26,849	26,849	0	0	0	0	0	26,849	0	0	0	501	06/15/2039
46625H	QK 9		02/18/2021	Call 100.0000		7,000,000	7,000,000	7,000,000	7,000,000	0	0	0	0	0	7,000,000	0	0	0	26,197	03/01/2021
46627Q	BC 1		12/13/2021	Call 100.0000		1,216	1,216	1,100	1,200	0	6	0	6	0	1,206	0	10	10	71	06/12/2043
46627Q	BC 1		11/01/2021	Paydown		1,033,532	1,033,532	935,024	1,019,512	0	14,021	0	14,021	0	1,033,532	0	0	0	24,657	06/12/2043
46640M	AA 8		12/01/2021	Paydown		2,051,311	2,051,311	2,046,503	2,046,779	0	4,532	0	4,532	0	2,051,311	0	0	0	28,592	07/25/2043
46648C	AH 7		12/01/2021	Paydown		4,518,864	4,518,864	4,400,300	4,449,331	0	69,533	0	69,533	0	4,518,864	0	0	0	129,643	01/25/2047
46667#	AA 1		12/15/2021	Redemption 100.0000		55,061	55,061	56,713	56,672	0	(23)	0	(23)	0	56,649	0	(1,588)	(1,588)	1,194	01/15/2050
46671*	AA 9		04/01/2021	Redemption 100.0000		78,665	78,665	80,669	80,667	0	(31)	0	(31)	0	80,636	0	(1,971)	(1,971)	603	04/15/2043
477143	AH 4		11/15/2021	Redemption 100.0000		121,929	121,929	116,137	116,236	0	324	0	324	0	116,561	0	5,368	5,368	2,515	05/15/2032
477164	AA 5		11/15/2021	Redemption 100.0000		709,991	709,991	724,518	723,844	0	(833)	0	(833)	0	723,012	0	(13,020)	(13,020)	21,300	11/15/2032
48121@	AC 5		03/27/2021	Redemption 100.0000		600,000	600,000	600,000	600,000	0	0	0	0	0	600,000	0	0	0	10,410	03/27/2021
48121@	AD 3		03/27/2021	Redemption 100.0000		429,000	429,000	429,000	429,000	0	0	0	0	0	429,000	0	0	0	8,859	03/27/2024
48203R	AG 9		01/09/2021	Various		9,568,620	8,500,000	8,842,160	8,626,861	0	(820)	0	(820)	0	8,626,040	0	(126,040)	(126,040)	1,189,745	03/15/2024
48259*	AA 5		12/15/2021	Redemption 100.0000		9,160	9,160	9,160	9,160	0	0	0	0	0	9,160	0	0	0	124	12/31/2035
486606	H* 0		04/05/2021	Call 100.0000		2,747,748	2,747,748	2,747,748	2,747,748	0	0	0	0	0	2,747,748	0	0	0	30,502	05/03/2021
489170	AC 4		03/12/2021	Call 103.2130		7,740,975	7,500,000	7,472,250	7,496,309	0	617	0	617	0	7,496,926	0	3,074	3,074	408,084	02/15/2022
49326E	ED 1		03/24/2021	Maturity		2,000,000	2,000,000	2,053,540	2,001,557	0	(1,557)	0	(1,557)	0	2,000,000	0	0	0	51,000	03/24/2021
49427R	AJ 1		10/25/2021	Call 104.0350		8,322,800	8,000,000	8,023,310	8,005,112	0	(2,206)	0	(2,206)	0	8,002,906	0	(2,906)	(2,906)	711,244	01/15/2023
49456B	AR 2		01/07/2021	ATHENE		495,250	500,000	495,300	495,463	0	7	0	7	0	495,470	0	(220)	(220)	4,222	02/15/2031
52517P	5X 5		08/31/2021	INCOME		0	0	0	0	0	0	0	0	0	0	0	0	0	174	09/26/2014
50180L	AD 2		08/11/2021	Paydown		959,953	959,953	642,587	713,247	0	246,707	0	246,707	0	959,953	0	0	0	22,833	04/15/2041
50180L	AE 0		12/11/2021	Paydown		43,994	43,994	25,657	25,657	0	0	0	0	0	25,657	0	18,337	18,337	2,337	04/15/2041
50540R	AS 1		03/29/2021	Various		2,866,832	2,495,000	2,845,335	2,836,416	0	(2,145)	0	(2,145)	0	2,834,270	0	32,562	32,562	77,397	02/01/2045
521865	BB 0		10/13/2021	ATHENE		1,071,382	1,000,000	997,740	998,013	0	140	0	140	0	998,153	0	73,229	73,229	30,225	05/30/2030
52467@	AJ 4		12/15/2021	Redemption 100.0000		272,141	272,141	274,953	273,090	0	(85)	0	(85)	0	273,006	0	(865)	(865)	11,254	11/15/2026
52736R	BG 6		09/30/2021	Call 102.3335		5,724,537	5,594,000	5,512,348	5,556,024	0	2,261	0	2,261	0	5,558,285	0	35,716	35,716	258,088	05/01/2025
529043	AC 5		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
529043	AE 1		05/10/2021	Sun Trust Robinson Humphrey		2,006,580	2,000,000	1,984,660	1,985,125	0	500	0	500	0	1,985,625	0	20,955	20,955	38,250	09/15/2030
53079E	AV 6		06/01/2021	Maturity		4,000,000	4,000,000	3,953,760	3,997,589	0	2,411	0	2,411	0	4,000,000	0	0	0	100,000	06/01/2021
55336V	BQ 2		11/22/2021	Various		2,982,090	3,000,000	2,997,390	2,997,472	0	114	0	114	0	2,997,586	0	(15,496)	(15,496)	68,974	08/15/2030

E14.8

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Contractual Maturity Date
55448Q AS 5	Mack-Cali Realty L P 3.150% 05/15/23.....		06/07/2021.	Call 104.5261.....		5,226,307	5,000,000	4,889,600	4,970,427	0	5,221	0	5,221	0	4,975,648	0	24,352	24,352	314,682	05/15/2023.
56081* AC 8	MLB FACILITY Rangers Tranche 3.....		12/10/2021.	Redemption 100.0000.....		107,132	107,132	107,132	107,132	0	0	0	0	0	107,132	0	0	0	2,909	12/10/2044.
564759 QB 7	Manufacturers & Traders Tr.....		03/01/2021.	Call 100.0000.....		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	10,817	12/01/2021.
56585A AD 4	MARATHON PETROLEUM CORP.....		03/01/2021.	Maturity.....		5,000,000	5,000,000	5,426,350	5,008,690	0	(8,690)	0	(8,690)	0	5,000,000	0	0	0	128,125	03/01/2021.
56585A BB 7	MARATHON PETROLEUM CORP.....		06/18/2021.	Call 100.8540.....		1,512,810	1,500,000	1,473,994	1,483,717	0	2,139	0	2,139	0	1,485,856	0	14,144	14,144	67,690	04/01/2024.
574599 BH 8	Masco Corp 5.950% 03/15/22.....		03/22/2021.	Call 105.2730.....		2,105,460	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	166,694	03/15/2022.
576434 CU 6	MASTR ALTERNATIVE LOANS TRUST SERIES 200		12/01/2021.	Paydown.....		736,174	736,174	771,142	767,166	0	(30,992)	0	(30,992)	0	736,174	0	0	0	24,301	03/25/2033.
57772K AB 7	Maxim Integrated Products Inc.....		11/04/2021.	Call 103.8231.....		5,191,156	5,000,000	4,943,950	4,985,928	0	5,242	0	5,242	0	4,991,170	0	8,830	8,830	382,874	03/15/2023.
577778 AZ 6	Macys Retail Holdings Inc.....		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.
58571L AA 8	MELTEL LAND FUNDING LLC.....		06/15/2021.	Call 100.0000.....		11,824,989	11,824,989	11,824,989	11,824,989	0	0	0	0	0	11,824,989	0	0	0	887,966	04/15/2049.
58571L AA 8	MELTEL LAND FUNDING LLC.....		05/15/2021.	Paydown.....		67,312	67,312	67,312	67,312	0	0	0	0	0	67,312	0	0	0	634	04/15/2049.
595112 BQ 5	Micron Technology Inc 4.663% 02/15/30.....		03/04/2021.	Barclays Capital.....		578,275	500,000	537,849	534,966	0	(606)	0	(606)	0	534,361	0	43,914	43,914	13,147	02/15/2030.
59524E AC 6	MID-ATLANTIC MILITARY CO.....		08/01/2021.	Various.....		250,120	250,120	252,880	252,646	0	(10)	0	(10)	0	252,636	0	(2,516)	(2,516)	9,734	08/01/2050.
60040# AA 0	MILLENNIUM PIPELINES Series A Note A-31.....		12/30/2021.	Redemption 100.0000.....		199,644	199,644	199,644	199,644	0	0	0	0	0	199,644	0	0	0	7,981	06/30/2027.
60040# AB 8	MILLENNIUM PIPELINES Series B Note B-25.....		12/30/2021.	Redemption 100.0000.....		115,179	115,179	115,179	115,179	0	0	0	0	0	115,179	0	0	0	5,183	06/30/2032.
61237W AC 0	MONTEFIORE MEDICAL CENT.....		04/20/2021.	Call 100.0000.....		115,000	115,000	115,000	115,000	0	0	0	0	0	115,000	0	0	0	1,665	04/30/2032.
61237W AC 0	MONTEFIORE MEDICAL CENT.....		10/20/2021.	Redemption 100.0000.....		115,000	115,000	115,000	115,000	0	0	0	0	0	115,000	0	0	0	3,329	04/30/2032.
620076 BC 2	Motorola Inc 3.500% 03/01/23.....		06/10/2021.	Call 105.2600.....		6,315,600	6,000,000	5,858,190	5,961,611	0	7,513	0	7,513	0	5,969,124	0	30,876	30,876	478,350	03/01/2023.
62819# AA 5	MUSTANG HILLS LLC No. 11.....		11/30/2021.	Various.....		594,381	594,381	594,381	594,381	0	0	0	0	0	594,381	0	0	0	24,052	11/30/2035.
62927# AF 3	NFL VENTURES Ser 2015-A Tranche C No.RC.....		10/15/2021.	Redemption 100.0000.....		302,417	302,417	302,417	302,417	0	0	0	0	0	302,417	0	0	0	7,916	04/15/2031.
62927# AF 3	NFL VENTURES Ser 2015-A Tranche D No RD.....		10/15/2021.	Redemption 100.0000.....		232,873	232,873	232,873	232,873	0	0	0	0	0	232,873	0	0	0	6,254	04/15/2032.
637071 AJ 1	National Oilwell Varco Inc.....		04/09/2021.	Call 103.7180.....		2,964,260	2,858,000	2,645,279	2,794,635	0	8,648	0	8,648	0	2,803,282	0	54,718	54,718	132,681	12/01/2022.
638612 AK 7	Nationwide Financial Services.....		03/25/2021.	Maturity.....		5,000,000	5,000,000	4,971,000	4,999,152	0	848	0	848	0	5,000,000	0	0	0	134,375	03/25/2021.
64079* AB 8	Neptune Regional Transmission.....		12/31/2021.	Redemption 100.0000.....		270,028	270,028	270,028	270,028	0	0	0	0	0	270,028	0	0	0	10,480	06/30/2027.
64760@ AA 2	NEW ORLEANS ENY 4.270% 08/15/32.....		12/15/2021.	Redemption 100.0000.....		481,708	481,708	481,708	481,708	0	0	0	0	0	481,708	0	0	0	11,302	08/15/2032.
64761* AA 3	NEW ORLEANS 4.467% 03/15/33.....		12/15/2021.	Redemption 100.0000.....		262,900	262,900	262,900	262,900	0	0	0	0	0	262,900	0	0	0	6,423	03/15/2033.
65364U AB 2	NIAGARA MOHAWK POWER 2.721% 11/28/22.....		11/22/2021.	Barclays Capital.....		5,099,050	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	99,050	99,050	134,160	11/28/2022.
655044 AE 5	Noble Energy Inc 6.000% 03/01/41.....		01/04/2021.	Taxable Exchange.....		7,467,154	4,899,000	7,347,563	7,341,208	0	(777)	0	(777)	0	7,340,431	0	126,723	126,723	0	03/01/2041.
655044 AG 0	Noble Energy Inc 5.250% 11/15/43.....		01/04/2021.	Taxable Exchange.....		2,083,159	1,447,000	2,033,715	2,032,465	0	(156)	0	(156)	0	2,032,308	0	50,851	50,851	0	11/15/2043.
655664 AP 5	Nordstrom Inc 4.000% 10/15/21.....		06/17/2021.	MarketAxess.....		5,013,550	5,000,000	5,152,750	5,010,087	0	(8,806)	0	(8,806)	0	5,001,282	0	12,268	12,268	136,667	10/15/2021.
666807 BE 1	Northrop Grumman Corp 3.500% 03/15/21.....		03/15/2021.	Maturity.....		2,500,000	2,500,000	2,318,200	2,495,506	0	4,494	0	4,494	0	2,500,000	0	0	0	43,750	03/15/2021.
67085K AA 0	OFFUTT AFB AMERICA FIRST.....		09/01/2021.	Redemption 100.0000.....		18,413	18,413	19,497	19,418	0	(10)	0	(10)	0	19,408	0	(994)	(994)	728	09/01/2050.
67389M AC 5	Oaks 2015-1 Series 2015-1.....		12/01/2021.	Paydown.....		1,436,161	1,436,161	1,439,976	1,439,683	0	(3,522)	0	(3,522)	0	1,436,161	0	0	0	20,310	04/25/2046.
674599 CG 8	Occidental Pete Corp 3.500% 06/15/25.....		06/17/2021.	Various.....		9,087,500	9,000,000	8,976,780	8,988,603	0	956	0	956	0	8,989,560	0	97,940	97,940	141,361	06/15/2025.
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.
677071 AU 6	OHANA MILITARY COMM LLC.....		10/01/2021.	Redemption 100.0000.....		80,511	80,511	97,371	95,769	0	(222)	0	(222)	0	95,547	0	(15,036)	(15,036)	3,640	10/01/2051.
678858 BS 9	Oklahoma Gas & Elec Co.....		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.
688225 AH 4	OSHKOSH CORP 3.100% 03/01/30.....		03/29/2021.	Various.....		5,189,440	5,000,000	5,165,940	5,160,689	0	(3,968)	0	(3,968)	0	5,156,720	0	32,720	32,720	86,197	03/01/2030.
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.
69352P AD 5	PPL CAPITAL FUNDING INC.....		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.
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.

E14.9

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Contractual Maturity Date
69362B BA 9	PSEG Power 4.300% 11/15/23		10/08/2021	Call 107.8420		4,141,131	3,840,000	4,110,874	3,930,999	0	(25,775)	0	(25,775)	0	3,905,223	0	(65,223)	(65,223)	449,280	11/15/2023
69362B BC 5	PSEG Power 3.850% 06/01/23		10/08/2021	Call 105.3618		1,053,618	1,000,000	1,009,430	1,005,499	0	(1,753)	0	(1,753)	0	1,003,746	0	(3,746)	(3,746)	86,450	06/01/2023
69373V AA 3	Pacefunding SERIES 20181A CLASS AA		12/20/2021	Paydown		2,342,376	2,342,376	2,342,376	2,342,376	0	0	0	0	0	2,342,376	0	0	0	59,313	09/20/2049
69373V AB 1	Pacefunding SERIES 20181A CLASS AB		12/20/2021	Paydown		2,342,376	2,342,376	2,342,376	2,342,376	0	0	0	0	0	2,342,376	0	0	0	59,313	09/20/2049
69373V AC 9	Pacefunding SERIES 20181A CLASS BA		12/20/2021	Paydown		561,369	561,369	561,369	561,369	0	0	0	0	0	561,369	0	0	0	17,832	09/20/2049
69373V AD 7	Pacefunding SERIES 20181A CLASS BB		12/20/2021	Paydown		385,054	385,054	385,054	385,054	0	0	0	0	0	385,054	0	0	0	12,232	09/20/2049
69375H AA 2	Pacefunding SERIES 20191A CLASS AA		12/20/2021	Paydown		2,487,544	2,487,544	2,487,544	2,487,544	0	0	0	0	0	2,487,544	0	0	0	58,072	09/20/2049
69375H AB 0	Pacefunding SERIES 20191A CLASS BA		09/20/2021	Paydown		395,243	395,243	395,243	395,243	0	0	0	0	0	395,243	0	0	0	13,879	09/20/2049
69375H AC 8	Pacefunding SERIES 20191A CLASS AB		12/20/2021	Paydown		3,495,120	3,495,120	3,495,120	3,495,120	0	0	0	0	0	3,495,120	0	0	0	81,595	09/20/2049
69375H AD 6	Pacefunding SERIES 20191A CLASS BB		09/20/2021	Paydown		508,351	508,351	508,351	508,351	0	0	0	0	0	508,351	0	0	0	17,850	09/20/2049
69375P AA 4	Pacefunding SERIES 20182A CLASS AA		12/19/2021	Paydown		5,186,296	5,186,296	5,186,296	5,186,296	0	0	0	0	0	5,186,296	0	0	0	137,505	09/22/2053
69375P AB 2	Pacefunding SERIES 20182A CLASS AB		12/19/2021	Paydown		170,351	170,351	170,351	170,351	0	0	0	0	0	170,351	0	0	0	6,433	09/22/2053
69375P AC 0	Pacefunding SERIES 20182A CLASS BA		12/19/2021	Paydown		3,500,461	3,500,461	3,500,461	3,500,461	0	0	0	0	0	3,500,461	0	0	0	92,808	09/22/2053
69375P AD 8	Pacefunding SERIES 20182A CLASS BB		12/19/2021	Paydown		239,321	239,321	239,321	239,321	0	0	0	0	0	239,321	0	0	0	9,037	09/22/2053
695156 AQ 2	Packaging Corp of America		10/08/2021	Call 108.0100		2,808,260	2,600,000	2,593,110	2,597,743	0	583	0	583	0	2,598,326	0	1,674	1,674	317,785	11/01/2023
714046 AG 4	Perkinelmer Inc 3.300% 09/15/29		03/04/2021	JP Morgan		4,784,490	4,500,000	4,500,775	4,500,801	0	(17)	0	(17)	0	4,500,783	(17)	283,707	283,707	71,363	09/15/2029
718172 AP 4	Philip Morris International		12/21/2021	Citigroup Global		2,306,880	2,000,000	1,999,080	1,999,175	0	23	0	23	0	1,999,199	0	307,681	307,681	113,250	03/20/2042
718172 BD 0	Philip Morris International		12/09/2021	Barclays Capital		4,854,160	4,000,000	4,399,760	4,364,006	0	(9,153)	0	(9,153)	0	4,354,853	0	499,307	499,307	210,167	11/15/2043
718549 AH 1	PHILLIPS 66 PARTNERS LP		04/15/2021	Bank of America		2,063,620	2,000,000	2,008,580	2,007,780	0	(231)	0	(231)	0	2,007,549	0	56,071	56,071	21,700	12/15/2029
724479 AJ 9	Pitney Bowes Inc 4.625% 03/15/24		01/29/2021	JP Morgan		1,287,500	1,250,000	1,316,613	1,274,773	0	(697)	0	(697)	0	1,274,076	0	13,424	13,424	22,001	03/15/2024
724479 AJ 9	Pitney Bowes Inc 4.625% 03/15/24		03/23/2021	Call 105.5000		5,011,250	4,750,000	5,003,128	4,844,137	0	(6,709)	0	(6,709)	0	4,837,428	0	(87,428)	(87,428)	375,976	03/15/2024
72703P AB 9	Planet Fitness Master Issuer SERIES 2018		12/05/2021	Paydown		170,000	170,000	170,000	170,000	0	0	0	0	0	170,000	0	0	0	4,958	09/05/2048
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
744542 AB 7	Public Service Co of New Mex		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
74922T AA 4	Residential Accredit Loans I SERIES 2007		12/25/2021	Paydown		161,636	161,636	152,746	153,335	0	8,301	0	8,301	0	161,636	0	0	0	225	05/25/2037
750731 AA 9	Raiders FC CTL 3.744% 02/10/49		12/10/2021	Redemption 100.0000		78,760	78,760	78,760	78,760	0	0	0	0	0	78,760	0	0	0	1,606	02/10/2049
754730 AE 9	Raymond James Financial Inc		05/03/2021	Call 112.0050		2,800,125	2,500,000	2,496,025	2,497,710	0	122	0	122	0	2,497,831	0	2,169	2,169	357,521	09/15/2026
756109 AP 9	REALTY INCOME CORP 4.650% 08/01/23		12/31/2021	Call 106.0066		5,300,331	5,000,000	5,001,090	5,000,280	0	(147)	0	(147)	0	5,000,133	0	(133)	(133)	629,706	08/01/2023
758750 C* 2	Regal Beloit Corporation Note DR-19		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
75886A AL 2	Regency Energy Partners		12/01/2021	Call 100.0000		5,000,000	5,000,000	5,187,500	5,028,651	0	(26,098)	0	(26,098)	0	5,002,553	0	(2,553)	(2,553)	367,188	03/01/2022
75973L AA 6	Renew 2017-1 SERIES 20171A CLASS A		12/20/2021	Paydown		293,641	293,641	293,563	293,565	0	76	0	76	0	293,641	0	0	0	5,987	09/20/2052
75974@ AA 0	RENEWABLE ENGY 4.110% 03/31/35		09/30/2021	Various		584,049	584,049	584,049	584,049	0	0	0	0	0	584,049	0	0	0	20,205	03/31/2035
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
761713 BB 1	REYNOLDS AMERICAN INC 5.850% 08/15/45		12/09/2021	Citigroup Global		8,601,677	7,117,000	8,655,413	8,632,455	0	(34,367)	0	(34,367)	0	8,598,089	0	3,589	3,589	552,813	08/15/2045
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
78409V AR 5	S&P Global Inc 2.300% 08/15/60		05/18/2021	Barclays Capital		791,111	1,000,000	984,270	984,362	0	92	0	92	0	984,453	0	(193,343)	(193,343)	17,633	08/15/2060
78512* AA 5	S&E REPLACEMENT POWER 4.120% 05/31/29		12/31/2021	Redemption 100.0000		462,531	462,531	462,531	462,531	0	0	0	0	0	462,531	0	0	0	10,387	05/31/2029
81744F HK 6	SEQUOIA MORTGAGE TRUST SERIES 20053 CLAS		12/20/2021	Paydown		170,315	170,315	154,508	159,848	0	10,467	0	10,467	0	170,315	0	0	0	414	05/20/2035
81744Y AB 2	SEQUOIA MORTGAGE TRUST SERIES 20134 CLAS		12/01/2021	Paydown		892,801	892,801	800,757	836,691	0	56,110	0	56,110	0	892,801	0	0	0	9,589	04/25/2043
81745A AB 3	SEQUOIA MORTGAGE TRUST SERIES 20135 CLAS		12/01/2021	Paydown		1,282,735	1,282,735	1,205,030	1,236,776	0	45,959	0	45,959	0	1,282,735	0	0	0	15,766	05/25/2043

E14.10

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Contractual Maturity Date	
81745F AB 2	SEQUOIA MORTGAGE TRUST SERIES 20123 CLAS		04/26/2021	Call 100.0000		1,427,625	1,427,625	1,353,567	1,373,648	0	(3,627)	0	(3,627)	0	1,370,021	0	57,604	57,604	14,186	07/25/2042.	
81745F AB 2	SEQUOIA MORTGAGE TRUST SERIES 20123 CLAS		03/01/2021	Paydown		146,079	146,079	138,501	140,556	0	5,523	0	5,523	0	146,079	0	0	0	729	07/25/2042.	
82280R AG 4	Shellpoint Co-Originator Trus SERIES 201		12/01/2021	Paydown		1,619,554	1,619,554	1,550,449	1,579,589	0	39,965	0	39,965	0	1,619,554	0	0	0	47,964	04/25/2047.	
832248 BC 1	Smithfield Foods Inc 3.000% 10/15/30		11/23/2021	Seaport Group		8,806,688	8,800,000	8,760,780	8,761,773	0	3,215	0	3,215	0	8,764,988	0	41,700	41,700	314,600	10/15/2030.	
83416W AA 1	SOLAR STAR FUNDING LLC		12/30/2021	Redemption 100.0000		115,203	115,203	127,739	127,908	0	(1,137)	0	(1,137)	0	126,771	0	(11,568)	(11,568)	5,663	06/30/2035.	
83421# AA 1	SOLGEN LLC 3.930% 09/30/36		12/31/2021	Various		1,007,564	1,007,564	1,007,564	1,007,564	0	0	0	0	0	1,007,564	0	0	0	16,943	09/30/2036.	
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.	
83546D AF 5	Sonic Capital LLC SERIES 20181A CLASS A2		08/20/2021	Paydown		90,000	90,000	90,365	90,337	0	(336)	0	(336)	0	90,000	0	0	0	1,359	02/20/2048.	
83546D AF 7	Sonic Capital LLC SERIES 20201A CLASS A2		12/20/2021	Paydown		10,000	10,000	9,759	9,763	0	237	0	237	0	10,000	0	0	0	235	01/20/2050.	
84474Y AA 4	SW AIRLINES 07-1 TRUST		08/01/2021	Various		941,115	941,115	831,537	926,141	0	3,770	0	3,770	0	929,911	0	11,204	11,204	43,711	02/01/2024.	
84858@ AA 3	SPIRIT 2015-1 4.930% 04/01/23		10/01/2021	Redemption 100.0000		595,556	595,556	595,556	595,556	0	0	0	0	0	595,556	0	0	0	22,021	04/01/2023.	
84858W AA 4	SPIRIT AIR 2017-1 PTT AA		08/15/2021	Redemption 100.0000		377,628	377,628	393,175	391,673	0	(516)	0	(516)	0	391,156	0	(13,528)	(13,528)	9,559	02/15/2030.	
84860* AB 9	Spirits of St. Louis BB Club No. R-22		12/31/2021	Redemption 100.0000		100,482	100,482	100,482	100,482	0	0	0	0	0	100,482	0	0	0	2,648	06/30/2036.	
848609 AA 1	SPIRITS NEWCO No. R-43		12/31/2021	Various		266,689	266,689	266,689	266,689	0	0	0	0	0	266,689	0	0	0	10,392	06/30/2036.	
85205T AK 6	SPIRIT AEROSYSTEMS INC		12/15/2021	Various		6,609,250	6,700,000	6,676,755	6,681,553	0	1,693	0	1,693	0	6,683,246	0	(73,996)	(73,996)	272,090	06/15/2028.	
85234# AB 1	STADIUM FUNDING TRUST No. 57		04/01/2021	Redemption 100.0000		250,089	250,089	250,089	250,089	0	0	0	0	0	250,089	0	0	0	6,252	04/01/2039.	
857477 BF 9	State Street Corp 3.031% 11/01/34		03/04/2021	Millennium Advisors		1,205,879	1,150,000	1,170,926	1,169,177	0	(350)	0	(350)	0	1,168,827	0	37,052	37,052	12,297	11/01/2034.	
858119 BK 5	Steel Dynamics Inc 3.450% 04/15/30		03/29/2021	Goldman Sachs & Company		2,140,340	2,000,000	2,012,500	2,011,328	0	(258)	0	(258)	0	2,011,070	0	129,270	129,270	31,625	04/15/2030.	
86745J AA 5	Helios Issuer LLC SERIES 20181A CLASS A		07/20/2021	Paydown		675,130	675,130	675,040	674,985	0	145	0	145	0	675,130	0	0	0	24,207	07/20/2048.	
86745L AA 0	Helios Issuer LLC SERIES 2019AA CLASS A		12/20/2021	Paydown		1,688,138	1,688,138	1,687,662	1,687,679	0	459	0	459	0	1,688,138	0	0	0	36,064	06/20/2046.	
86745N AA 6	Sunnova Sol Issuer LLC SERIES 20201A CLA		10/30/2021	Paydown		158,608	158,608	158,550	158,550	0	58	0	58	0	158,608	0	0	0	3,607	02/01/2055.	
86772D AA 4	SUNRUN CALLISTO ISSUER LLC SERIES 20181		10/30/2021	Paydown		243,376	243,376	239,786	239,941	0	3,436	0	3,436	0	243,376	0	0	0	8,645	04/30/2049.	
86772F AA 9	SUNRUN CALLISTO ISSUER LLC SERIES 20192		10/30/2021	Paydown		202,979	202,979	202,881	202,882	0	97	0	97	0	202,979	0	0	0	4,587	01/30/2055.	
86773P AA 6	SUNRUN CALLISTO ISSUER LLC SERIES 20191A		12/30/2021	Paydown		500,363	500,363	500,334	500,330	0	33	0	33	0	500,363	0	0	0	12,812	06/30/2054.	
86803N AA 5	SunStrong 2018-1 Issuer LLC SERIES 20181		11/20/2021	Paydown		536,388	536,388	536,234	536,224	0	164	0	164	0	536,388	0	0	0	19,682	11/20/2048.	
87168* AA 3	HIGHLAND DALLAS Ground Lease Tr-18 9		12/10/2021	Redemption 100.0000		58	58	58	58	0	0	0	0	0	58	0	0	0	3	10/10/2053.	
87233Q AA 6	TC PIPELINES LP 4.650% 06/15/21		03/10/2021	Various		14,692,204	14,690,000	14,903,598	14,705,402	0	(6,441)	0	(6,441)	0	14,698,961	0	(6,758)	(6,758)	163,181	06/15/2021.	
87233Q AA 6	TC PIPELINES LP 4.650% 06/15/21		03/15/2021	Call 100.0000		2,328,000	2,328,000	2,470,218	2,336,904	0	(3,939)	0	(3,939)	0	2,332,965	0	(4,965)	(4,965)	27,063	06/15/2021.	
87236Y AF 5	TD AMERITRADE HOLDING CO		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.	
87236Y AJ 7	TD AMERITRADE HOLDING CO		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.	
87289B AJ 3	TCP DLF VIII 2018 CLO LLS Combo Note		12/31/2021	Direct-Private Placement		7,070,706	7,070,706	7,070,706	7,070,706	0	0	0	0	0	7,070,706	0	0	0	611,777	02/28/2030.	
87289B AJ 3	TCP DLF VIII 2018 CLO LLS Combo Note		12/31/2021	Tax Free Exchange		17,171,718	17,171,718	17,171,718	17,171,718	0	0	0	0	0	17,171,718	0	0	0	1,485,744	02/28/2030.	
87305N AV 0	TTX Ser 2004-A1 5.453% 01/02/22		07/02/2021	Redemption 100.0000		243,818	243,818	243,818	243,818	0	0	0	0	0	243,818	0	0	0	6,720	01/02/2022.	
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.	
87342R AB 0	Taco Bell Funding LLC SERIES 20161A CLAS		05/25/2021	Paydown		72,500	72,500	72,741	72,711	0	(211)	0	(211)	0	72,500	0	0	0	1,190	05/25/2046.	
87342R AC 8	Taco Bell Funding LLC SERIES 20161A CLAS		11/25/2021	Paydown		77,500	77,500	82,457	81,977	0	(4,477)	0	(4,477)	0	77,500	0	0	0	2,407	05/25/2046.	
87342R AE 4	Taco Bell Funding LLC SERIES 20181 CLASS		11/28/2021	Paydown		100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	3,088	11/25/2048.	
878237 AH 9	TECH DATA CORP 6.950% 02/15/27		10/01/2021	Various		12,031,598	9,750,000	9,777,990	9,769,138	0	(1,625)	0	(1,625)	0	9,767,513	0	(17,513)	(17,513)	2,997,058	02/15/2027.	

E14.11

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Contractual Maturity Date	
88031V AA 7	Tenaska Gateway Partners 144A.....		12/30/2021.	Redemption 100.0000.....		463,678	463,678	463,678	463,678	0	0	0	0	0	463,678	0	0	0	17,539	12/30/2023.	
88037E AJ 0	Tenneco Inc 5.375% 12/15/24.....		03/03/2021.	JP Morgan.....		3,927,423	3,841,000	3,879,410	3,851,910	0	(929)	0	(929)	0	3,850,981	0	76,441	76,441	45,879	12/15/2024.	
88159D AA 3	TES LLC SERIES 20171A CLASS A.....		10/20/2021.	Paydown.....		121,150	121,150	121,134	121,126	0	24	0	24	0	121,150	0	0	0	4,211	10/20/2047.	
88159T AA 8	SolarCity Corporation d/b/a T SERIES 201.....		02/20/2021.	Paydown.....		232,790	232,790	232,152	232,170	0	620	0	620	0	232,790	0	0	0	4,795	02/20/2048.	
88307* AA 3	TEXOMA WIND LLC 4.120% 06/30/34.....		12/31/2021.	Redemption 100.0000.....		794,336	794,336	794,336	794,336	0	0	0	0	0	794,336	0	0	0	23,945	06/30/2034.	
883203 AC 3	Textron Inc 2.450% 03/15/31.....		02/11/2021.	Sun Trust Robinson Humphrey.....		2,524,675	2,500,000	2,509,025	2,508,809	0	(79)	0	(79)	0	2,508,731	0	15,944	15,944	32,497	03/15/2031.	
883556 CG 5	Thermo Fisher Scientific Inc.....		12/03/2021.	Call 120.3200.....		5,414,400	4,500,000	4,500,000	4,500,000	0	0	0	0	0	4,500,000	0	0	0	1,154,990	03/25/2030.	
88642R AA 7	TIDEWATER INC 8.000% 08/01/22.....		11/16/2021.	Call 105.1913.....		1,156,761	1,099,673	1,111,393	1,103,912	0	(2,278)	0	(2,278)	0	1,101,634	0	(1,961)	(1,961)	148,727	08/01/2022.	
89147L F* 6	Tortoise Energy Infrastructure No. R-12.....		12/22/2021.	Call 100.0000.....		2,258,667	2,258,667	2,258,667	2,258,667	0	0	0	0	0	2,258,667	0	0	0	120,632	01/22/2022.	
89233P 4S 2	Toyota Motor Credit Corp.....		01/11/2021.	Maturity.....		8,000,000	8,000,000	7,987,760	7,999,960	0	40	0	40	0	8,000,000	0	0	0	170,000	01/11/2021.	
89307# AA 7	TRANS BAY CABLE 2.930% 06/30/47.....		12/31/2021.	Redemption 100.0000.....		348,000	348,000	348,000	348,000	0	0	0	0	0	348,000	0	0	0	6,398	06/30/2047.	
90539J AA 7	UNION BANKSHARES CORP 3.391% 12/15/26.....		12/15/2021.	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	100,000	12/15/2026.	
90783W AA 1	UNP RR CO 2006 PASS TRST.....		07/02/2021.	Redemption 100.0000.....		525,239	525,239	518,096	522,310	0	3	0	3	0	522,313	0	2,925	2,925	15,439	07/02/2030.	
909318 AA 5	UNITED AIR 2018-1 AA PTT.....		09/01/2021.	Redemption 100.0000.....		220,317	220,317	211,771	212,879	0	326	0	326	0	213,205	0	7,113	7,113	5,783	03/01/2030.	
90931M AA 4	UNITED AIR 2016-1 A PTT.....		07/07/2021.	Various.....		474,893	474,893	474,893	474,893	0	0	0	0	0	474,893	0	0	0	12,288	01/07/2030.	
90931V AA 4	UNITED AIR 2018-1 A PTT.....		09/01/2021.	Redemption 100.0000.....		198,261	198,261	198,122	198,147	0	12	0	12	0	198,159	0	102	102	5,502	03/01/2030.	
90932D AA 3	UNITED AIR 2016-2 A PTT.....		10/07/2021.	Redemption 100.0000.....		264,310	264,310	264,310	264,310	0	0	0	0	0	264,310	0	0	0	6,145	04/07/2030.	
90932J AA 0	UNITED AIR 2019-2 AA PTT.....		11/01/2021.	Redemption 100.0000.....		198,612	198,612	198,612	198,612	0	0	0	0	0	198,612	0	0	0	4,060	05/01/2032.	
911365 BM 5	United Rentals NA Inc 3.875% 11/15/27.....		12/10/2021.	ATHENE.....		2,072,500	2,000,000	2,026,966	2,023,257	0	(4,242)	0	(4,242)	0	2,019,015	0	53,485	53,485	83,743	11/15/2027.	
91159H HA 1	US Bancorp 4.125% 05/24/21.....		04/23/2021.	Call 100.0000.....		2,000,000	2,000,000	2,001,140	2,000,055	0	(43)	0	(43)	0	2,000,012	0	(12)	(12)	34,146	05/24/2021.	
91845# AA 2	Verizon Communications Inc Series A1 No.....		12/15/2021.	Various.....		203,686	203,686	203,686	203,686	0	0	0	0	0	203,686	0	0	0	4,266	05/15/2035.	
92240M BF 4	VECTOR GROUP LTD 6.125% 02/01/25.....		02/01/2021.	Call 101.5310.....		3,045,930	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	137,805	02/01/2025.	
92343V BR 4	Verizon Communications.....		05/28/2021.	Call 110.3160.....		11,031,600	10,000,000	10,390,600	10,123,051	0	(17,509)	0	(17,509)	0	10,105,542	0	(105,542)	(105,542)	1,393,531	09/15/2023.	
92345Y AA 4	Verisk Analytics Inc 5.800% 05/01/21.....		05/01/2021.	Maturity.....		11,585,000	11,585,000	12,056,508	11,604,751	0	(19,751)	0	(19,751)	0	11,585,000	0	0	0	335,965	05/01/2021.	
92553P AT 9	VIACOM INC 4.250% 09/01/23.....		03/29/2021.	Call 108.9670.....		3,269,010	3,000,000	2,931,900	2,978,855	0	1,794	0	1,794	0	2,980,649	0	19,351	19,351	342,677	09/01/2023.	
92783# AA 4	VA INTL GATEWAY No. 62.....		12/31/2021.	Redemption 100.0000.....		210,345	210,345	210,345	210,345	0	0	0	0	0	210,345	0	0	0	5,195	06/30/2030.	
92854V AA 3	VIVINT SOLAR FINANCING LLC SERIES 20181A.....		10/30/2021.	Paydown.....		127,843	127,843	129,063	129,015	0	(1,172)	0	(1,172)	0	127,843	0	0	0	4,337	04/30/2048.	
92922F 4M 7	WAMU Mortgage Pass-Through Cer Series 20.....		12/25/2021.	Paydown.....		274,110	274,110	260,319	264,815	0	9,295	0	9,295	0	274,110	0	0	0	976	10/25/2045.	
933638 AA 6	WAMU Mortgage Pass-Through Ce SERIES 200.....		12/01/2021.	Paydown.....		180,933	180,933	175,957	176,054	0	30	0	30	0	176,084	0	4,848	4,848	2,782	01/25/2047.	
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.	
949746 RT 0	Wells Fargo Company 1.516% 03/04/21.....		03/04/2021.	Maturity.....		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	39,263	03/04/2021.	
95000U 2G 7	WELLS FARGO & COMPANY 2.879% 10/30/30.....		05/18/2021.	Various.....		1,876,374	1,800,000	1,820,934	1,817,092	0	(1,341)	0	(1,341)	0	1,815,752	0	60,622	60,622	25,239	10/30/2030.	
95058X AE 8	WENDYS FUNDING LLC SERIES 20181A CLASS A.....		12/15/2021.	Paydown.....		100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	2,428	03/15/2048.	
95058X AH 1	WENDYS FUNDING LLC SERIES 20191A CLASS A.....		12/15/2021.	Paydown.....		225,000	225,000	225,000	225,000	0	0	0	0	0	225,000	0	0	0	6,120	06/15/2049.	
95829T AA 3	WESTERN GROUP HOUSING LP.....		09/15/2021.	Various.....		32,778	32,778	45,278	44,293	0	(115)	0	(115)	0	44,178	0	(11,400)	(11,400)	1,668	03/15/2057.	
96038# AA 8	WESTIN 4.453% 07/15/47.....		12/15/2021.	Redemption 100.0000.....		106,421	106,421	106,421	106,421	0	0	0	0	0	106,421	0	0	0	2,656	07/15/2047.	
960386 AM 2	WABTEC 4.950% 09/15/28.....		03/29/2021.	Goldman Sachs & Company.....		1,141,790	1,000,000	1,168,340	1,163,130	0	(4,824)	0	(4,824)	0	1,158,306	0	(16,516)	(16,516)	26,813	09/15/2028.	
96928* FP 7	KRAFT FOODS GRP 4.470% 01/15/35.....		12/15/2021.	Redemption 100.0000.....		680,263	680,263	680,263	680,263	0	0	0	0	0	680,263	0	0	0	16,583	01/15/2035.	
97314@ AA 3	WIND ENERGY TRANSMISSION TEXAS No. 33.....		12/31/2021.	Various.....		444,444	444,444	444,444	444,444	0	0	0	0	0	444,444	0	0	0	10,194	12/18/2034.	
974153 AB 4	Wingstop Funding LLC SERIES 20201A CLASS.....		09/05/2021.	Paydown.....		15,000	15,000	15,000	15,000	0	0	0	0	0	15,000	0	0	0	308	12/05/2050.	

E14.12

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Contractual Maturity Date
97652P AA 9	Winwater Mortgage Loan Trust SERIES 2014.....		12/01/2021.	Paydown.....		392,342	392,342	406,196	405,054	0	(12,712)	0	(12,712)	0	392,342	0	0	0	8,063	06/20/2044.
97653B AC 5	WINWATER Mortgage Loan Trust Series 2015.....		12/01/2021.	Paydown.....		1,843,352	1,843,352	1,847,961	1,847,397	0	(4,045)	0	(4,045)	0	1,843,352	(4,000)	0	0	25,415	06/20/2045.
00908P AA 5	AIR CANADA 2017-1AA PTT.....	A	07/15/2021.	Redemption 100.0000.....		512,000	512,000	483,748	487,887	0	605	0	605	0	488,492	0	23,508	23,508	12,672	01/15/2030.
257559 AJ 3	Domtar Corp 6.250% 09/01/42.....		11/09/2021.	Seaport Group.....		1,040,625	1,000,000	1,040,640	1,037,560	0	(756)	0	(756)	0	1,036,803	0	3,822	3,822	74,479	09/01/2042.
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.
56540# AA 3	Mapleleaf Midstr 4.560% 09/30/25.....	A	07/09/2021.	Redemption 100.0000.....		5,161,841	5,161,841	5,161,841	5,161,841	0	0	0	0	0	5,161,841	0	0	0	230,444	09/30/2025.
67077M AL 2	NUTRIEN LTD 3.375% 03/15/25.....	A	12/16/2021.	Call 106.3840.....		4,255,360	4,000,000	3,993,849	3,996,145	0	830	0	830	0	3,996,975	0	3,025	3,025	424,485	03/15/2025.
887147 A@ 5	TIMBERWEST FORST No. S2-5 & S2-6.....	A	10/13/2021.	Maturity.....		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	471,000	10/13/2021.
98417E AK 6	Xstrata Finance Canada.....	A	11/15/2021.	Maturity.....		5,000,000	5,000,000	5,427,800	5,045,001	0	(45,001)	0	(45,001)	0	5,000,000	0	0	0	247,500	11/15/2021.
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.
C9716# AF 6	WASTE CONNECTION Series 2011A Tranche C.....	A	04/01/2021.	Maturity.....		7,000,000	7,000,000	7,000,000	7,000,000	0	0	0	0	0	7,000,000	0	0	0	162,400	04/01/2021.
00131L AK 1	AIA GROUP LTD 3.200% 09/16/40.....	D	03/03/2021.	ATHENE.....		497,939	500,000	499,195	499,204	0	5	0	5	0	499,208	0	(1,269)	(1,269)	7,422	09/16/2040.
00175L AL 6	American Money Management Cor SERIES 201.....	D	01/25/2021.	Paydown.....		2,500,000	2,500,000	2,493,750	2,494,803	0	5,197	0	5,197	0	2,500,000	0	0	0	16,524	07/25/2029.
00175M BH 2	American Money Management Cor SERIES 201.....	D	12/17/2021.	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	306,951	01/15/2032.
00176D AL 3	American Money Management Cor SERIES 201.....	D	04/26/2021.	Call 100.0000.....		7,000,000	7,000,000	6,969,900	6,974,683	0	496	0	496	0	6,975,179	0	24,821	24,821	94,356	07/24/2029.
00203Q AB 3	AP MOELLER-MAERSK A/S 3.750% 09/22/24.....	D	11/17/2021.	Morgan Stanley DWD.....		5,353,500	5,000,000	4,983,050	4,992,941	0	1,579	0	1,579	0	4,994,520	0	358,980	358,980	216,667	09/22/2024.
00203Q AE 7	AP MOELLER-MAERSK A/S 4.500% 06/20/29.....	D	05/10/2021.	Various.....		4,211,319	3,700,000	4,157,751	4,143,251	0	(13,650)	0	(13,650)	0	4,129,601	0	81,718	81,718	51,575	06/20/2029.
00205G AA 5	APT PIPELINES LTD 3.875% 10/11/22.....	D	04/15/2021.	Call 104.9849.....		11,548,335	11,000,000	10,944,510	10,988,503	0	1,791	0	1,791	0	10,990,294	0	9,706	9,706	766,196	10/11/2022.
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.
03330L AL 2	Anchorage Credit Funding Ltd SERIES 2018.....	D	11/05/2021.	Call 100.0000.....		15,500,000	15,500,000	15,500,000	15,500,000	0	0	0	0	0	15,500,000	0	0	0	626,867	07/25/2036.
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.
034863 AM 2	ANGLO AMERICAN CAPITAL.....	D	04/15/2021.	Various.....		2,490,000	2,490,000	2,489,163	2,489,960	0	40	0	40	0	2,490,000	0	0	0	51,356	04/15/2021.
03665A AC 1	Antares CLO SERIES 20172A CLASS C.....	D	10/20/2021.	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	231,871	01/20/2030.
03753L AG 1	Apex Credit CLO LLC SERIES 20172A CLASS.....	D	11/10/2021.	Call 100.0000.....		6,000,000	6,000,000	5,820,000	5,837,906	0	22,794	0	22,794	0	5,860,700	0	139,300	139,300	139,127	09/20/2029.
03754A AC 3	Apex Credit CLO LLC SERIES 20191A CLASS.....	D	10/18/2021.	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	338,246	04/18/2032.
03754L AA 3	Apex Credit CLO LLC SERIES 20182A CLASS.....	D	06/30/2021.	Call 100.0000.....		12,912,213	12,912,213	12,863,147	12,870,355	0	1,916	0	1,916	0	12,872,272	0	39,941	39,941	137,198	10/20/2031.
03754W AE 1	Apex Credit CLO LLC SERIES 20161A CLASS.....	D	05/19/2021.	Call 100.0000.....		22,500,000	22,500,000	22,500,000	22,500,000	0	0	0	0	0	22,500,000	0	0	0	262,792	10/27/2028.
03754W AN 1	Apex Credit CLO LLC SERIES 20161A CLASS.....	D	05/19/2021.	Call 100.0000.....		5,907,884	5,907,884	5,904,930	5,905,282	0	95	0	95	0	5,905,377	0	2,507	2,507	50,589	10/27/2028.
03754W AN 1	Apex Credit CLO LLC SERIES 20161A CLASS.....	D	04/27/2021.	Paydown.....		1,679,742	1,679,742	1,678,902	1,679,002	0	740	0	740	0	1,679,742	0	0	0	12,863	10/27/2028.
04941G AL 2	Atlas Senior Loan Fund LTD SERIES 20131A.....	D	11/18/2021.	Paydown.....		1,285,115	1,285,115	1,201,582	1,209,855	0	75,260	0	75,260	0	1,285,115	0	0	0	8,029	11/17/2027.
04942C AE 6	Atlas Senior Loan Fund LTD SERIES 201914.....	D	12/16/2021.	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	255,897	07/20/2032.
04942V AL 8	Atlas Senior Loan Fund LTD SERIES 201913.....	D	04/22/2021.	Call 100.0000.....		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	11,469	04/22/2031.
04943A AE 9	Atlas Senior Loan Fund LTD SERIES 20178A.....	D	04/16/2021.	Call 100.0000.....		7,000,000	7,000,000	6,988,100	6,988,224	0	424	0	424	0	6,988,648	0	11,352	11,352	73,495	01/16/2030.
05523R AB 3	BAE SYSTEMS PLC 4.750% 10/11/21.....	D	10/11/2021.	Maturity.....		5,000,000	5,000,000	5,351,650	5,033,440	0	(33,440)	0	(33,440)	0	5,000,000	0	0	0	237,500	10/11/2021.
05541V AE 6	BG ENERGY CAPITAL PLC 4.000% 10/15/21.....	D	10/15/2021.	Maturity.....		6,000,000	6,000,000	6,034,860	6,003,258	0	(3,258)	0	(3,258)	0	6,000,000	0	0	0	240,000	10/15/2021.
05565Q BU 1	BP CAPITAL MARKETS PLC.....	D	01/22/2021.	Call 102.5240.....		7,176,680	7,000,000	7,000,000	7,000,000	0	0	0	0	0	7,000,000	0	0	0	232,766	11/01/2021.
05578A AN 8	BPCE SA 2.700% 10/01/29.....	D	05/21/2021.	Various.....		5,145,170	5,000,000	4,964,850	4,968,743	0	1,111	0	1,111	0	4,969,853	0	175,317	175,317	81,675	10/01/2029.
09659W 2K 9	BNP PARIBAS 3.052% 01/13/31.....	D	03/04/2021.	UBS.....		1,042,500	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	42,500	42,500	19,923	01/13/2031.
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.
111021 AL 5	British Telecom PLC 5.125% 12/04/28.....	D	03/04/2021.	MarketAxess.....		1,195,600	1,000,000	1,139,220	1,121,848	0	(2,545)	0	(2,545)	0	1,119,303	0	76,297	76,297	13,382	12/04/2028.
12518X AA 5	CENT CLO LP 13-19A 1.462% 10/29/25.....	D	01/29/2021.	Paydown.....		2,328,915	2,328,915	2,278,127	2,303,667	0	25,248	0	25,248	0	2,328,915	0	0	0	9,185	10/29/2025.

E14.13

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	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	Contractual Maturity Date	
12674T AB 2	C&W SENIOR FINANCING DAC.....		D 10/04/2021.	Call 103.9620.....		3,638,670	3,500,000	3,588,918	3,576,631	0	(19,408)	0	(19,408)	0	3,557,224	0	(57,224)	(57,224)	393,150	10/15/2026.	
14311D BG 0	Carlyle Global Market Strateg SERIES 201.....		D 05/14/2021.	Call 100.0000.....		20,000,000	20,000,000	20,000,000	20,000,000	0	0	0	0	0	20,000,000	0	0	0	242,316	07/20/2031.	
14311D BJ 4	Carlyle Global Market Strateg SERIES 201.....		D 05/14/2021.	Call 100.0000.....		7,000,000	7,000,000	7,000,000	7,000,000	0	0	0	0	0	7,000,000	0	0	0	108,841	07/20/2031.	
15137E BC 6	CENT CLO LP SERIES 201421A CLASS A1.....		D 03/26/2021.	Call 100.0000.....		25,000,000	25,000,000	24,937,500	24,950,409	0	1,048	0	1,048	0	24,951,458	0	48,542	48,542	142,198	07/27/2030.	
17275G AC 0	Cirrus Funding 2018-1 Ltd SERIES 20181A.....		D 01/25/2021.	Call 100.0000.....		15,500,000	15,500,000	15,500,000	15,500,000	0	0	0	0	0	15,500,000	0	0	0	410,750	01/25/2037.	
19123M AC 7	COCA-COLA EUROPEAN PARTN.....		D 06/01/2021.	Call 100.0000.....		2,500,000	2,500,000	2,506,079	2,500,964	0	(964)	0	(964)	0	2,500,000	0	0	0	84,375	09/01/2021.	
197361 AG 3	Cent CLO LP SERIES 201828A CLASS A2.....		D 05/07/2021.	Call 100.0000.....		38,000,000	38,000,000	38,000,000	38,000,000	0	0	0	0	0	38,000,000	0	0	0	387,900	11/07/2030.	
197361 AJ 7	Cent CLO LP SERIES 201828A CLASS B.....		D 05/07/2021.	Call 100.0000.....		2,025,000	2,025,000	1,999,688	2,003,289	0	913	0	913	0	2,004,203	0	20,797	20,797	25,202	11/07/2030.	
25156P AC 7	Deutsche Telekom Int Fin.....		D 03/04/2021.	MarketAxess.....		299,316	200,000	296,154	288,586	0	(1,462)	0	(1,462)	0	287,124	0	12,192	12,192	4,035	06/15/2030.	
31572U AE 6	FIBRIA OVERSEAS FINANCE.....		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.	
35177P AL 1	France Telecom 9.000% 03/01/31.....		D 04/15/2021.	Various.....		1,568,815	1,000,000	1,560,060	1,519,269	0	(10,469)	0	(10,469)	0	1,508,800	0	60,015	60,015	51,875	03/01/2031.	
35177P AW 7	France Telecom 4.125% 09/14/21.....		D 04/01/2021.	Call 101.6910.....		3,050,730	3,000,000	2,973,330	2,997,755	0	787	0	787	0	2,998,543	0	1,457	1,457	118,449	09/14/2021.	
38176E AE 7	Golub Capital Partners CLO 40 SERIES 201.....		D 10/25/2021.	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	220,763	01/25/2032.	
38176G AE 2	Golub Capital Partners CLO L SERIES 2019.....		D 02/10/2021.	Call 100.0000.....		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	9,157	04/20/2029.	
38176G AG 7	Golub Capital Partners CLO L SERIES 2019.....		D 01/14/2021.	ATHENE.....		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	4,740	04/20/2029.	
38176G AG 7	Golub Capital Partners CLO L SERIES 2019.....		D 02/10/2021.	Call 100.0000.....		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	6,226	04/20/2029.	
38177E AA 4	Golub Capital Partners ABS Fu SERIES 201.....		D 06/17/2021.	Call 100.0000.....		1,000,000	1,000,000	999,870	999,985	0	(4)	0	(4)	0	999,980	0	20	20	31,087	10/20/2027.	
40052V AB 0	GRUPO BIMBO SAB DE CV 4.500% 01/25/22.....		D 04/26/2021.	Call 103.1061.....		4,227,352	4,100,000	4,119,509	4,102,497	0	(732)	0	(732)	0	4,101,764	0	(1,764)	(1,764)	266,239	01/25/2022.	
404280 AX 7	HSBC HOLDINGS PLC 2.423% 03/08/21.....		D 03/08/2021.	Maturity.....		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	61,647	03/08/2021.	
404280 CC 1	HSBC HOLDINGS PLC 3.973% 05/22/30.....		D 03/04/2021.	Morgan Stanley DWD.....		549,990	500,000	540,105	536,065	0	(819)	0	(819)	0	535,246	0	14,744	14,744	5,849	05/22/2030.	
40437W AL 2	HPS Loan Management SERIES 14A 19 CLASS.....		D 03/17/2021.	Call 100.0000.....		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	14,460	07/25/2030.	
41154X AJ 4	Harbor Park CLO Ltd SERIES 20181A CLASS.....		D 01/20/2021.	Call 100.0000.....		16,500,000	16,500,000	16,500,000	16,500,000	0	0	0	0	0	16,500,000	0	0	0	197,588	01/20/2031.	
46616K AQ 7	JFIN CLO Ltd SERIES 20131A CLASS BR.....		D 11/09/2021.	ATHENE.....		1,001,856	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	1,856	1,856	35,698	01/20/2030.	
46617E AW 7	JFIN CLO Ltd SERIES 20141A CLASS CR.....		D 10/20/2021.	Call 100.0000.....		13,836,437	13,836,437	13,819,833	13,824,383	0	2,371	0	2,371	0	13,826,754	0	9,683	9,683	286,331	04/21/2025.	
46617E AW 7	JFIN CLO Ltd SERIES 20141A CLASS CR.....		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.	
46617Y AV 5	JFIN CLO Ltd SERIES 20151A CLASS C1R.....		D 06/15/2021.	Call 100.0000.....		11,500,000	11,500,000	11,430,000	11,445,648	0	6,411	0	6,411	0	11,452,059	0	47,941	47,941	110,465	03/15/2026.	
48250L AN 9	KKR Financial CLO Ltd SERIES 9 CLASS B1R.....		D 04/15/2021.	Call 100.0000.....		14,000,000	14,000,000	13,982,820	13,985,805	0	585	0	585	0	13,986,390	0	13,610	13,610	140,780	07/15/2030.	
48250L AU 3	KKR Financial CLO Ltd SERIES 9 CLASS B2R.....		D 04/15/2021.	Call 100.0000.....		15,000,000	15,000,000	15,000,000	15,000,000	0	0	0	0	0	15,000,000	0	0	0	279,750	07/15/2030.	
48661W AC 2	Kayne CLO SERIES 20193A CLASS B1.....		D 05/27/2021.	Call 100.0000.....		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	14,185	04/15/2032.	
48661W AE 8	Kayne CLO SERIES 20193A CLASS C.....		D 05/27/2021.	Call 100.0000.....		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	19,474	04/15/2032.	
48661W AJ 7	Kayne CLO SERIES 20193A CLASS B2.....		D 05/27/2021.	Call 100.0000.....		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	28,860	04/15/2032.	
50188W AE 8	LCM Ltd Partnership SERIES 20A CLASS AR.....		D 10/20/2021.	Paydown.....		2,417,640	2,417,640	2,163,788	2,188,170	0	229,470	0	229,470	0	2,417,640	0	0	0	17,208	10/20/2027.	
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.	
55283L AA 3	MAPS LTD SERIES 20191A CLASS A.....		D 12/15/2021.	Paydown.....		264,238	264,238	264,233	264,233	0	4	0	4	0	264,238	0	0	0	9,787	03/15/2044.	
55283L AC 9	MAPS LTD SERIES 20191A CLASS C.....		D 02/01/2021.	Paydown.....		(2,623)	(2,623)	(2,623)	(2,623)	0	0	0	0	0	(2,623)	0	0	0	0	0	
55608J AE 8	MACQUARIE GROUP LTD 6.250% 01/14/21.....		D 01/14/2021.	Maturity.....		2,000,000	2,000,000	1,978,820	1,999,901	0	99	0	99	0	2,000,000	0	0	0	62,500	01/14/2021.	
55817A AG 9	Madison Park Funding Ltd SERIES 201832A.....		D 03/17/2021.	Call 100.0000.....		30,000,000	30,000,000	30,000,000	30,000,000	0	0	0	0	0	30,000,000	0	0	0	275,965	01/22/2031.	
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.	
55818Y BE 0	Madison Park Funding Ltd SERIES 201517A.....		D 02/12/2021.	Call 100.0000.....		500,000	500,000	497,000	497,016	0	3	0	3	0	497,018	0	2,982	2,982	3,106	07/21/2030.	
55820R AC 6	Madison Park Funding Ltd SERIES 201725A.....		D 04/13/2021.	Call 100.0000.....		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	4,615	04/25/2029.	
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.	
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.	

E14.14

SCHEDULE D - PART 4

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

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
												11	12	13	14	15						
CUSIP Identification	Description			Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Contractual Maturity Date	
57385L AB 4	MARVELL TECHNOLOGY GROUP.....			D 05/04/2021.	Various.....		10,835,228	10,780,000	10,848,577	10,837,477	0	(2,249)	0	(2,249)	0	10,835,228	0	0	0	10,780	06/22/2028.	
59803A AE 2	MidOcean Credit CLO SERIES 201910A CLASS.....			D 10/25/2021.	Call 100.0000.....		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	26,342	10/23/2032.	
606822 AB 0	MITSUBISHI UFJ FIN GRP.....			D 03/01/2021.	Maturity.....		20,000,000	20,000,000	20,000,000	20,000,000	0	0	0	0	0	20,000,000	0	0	0	105,269	03/01/2021.	
63859W AF 6	NATIONWIDE BLDG SOCIETY.....			D 05/18/2021.	Deutsche Bank.....		1,091,640	1,000,000	1,098,240	1,094,080	0	(4,816)	0	(4,816)	0	1,089,264	0	2,376	2,376	24,177	10/18/2032.	
66860M AC 5	Northwoods Capital Ltd SERIES 201918A CL.....			D 11/22/2021.	Call 100.0000.....		18,000,000	18,000,000	17,977,600	17,980,519	0	1,225	0	1,225	0	17,981,744	0	18,256	18,256	426,267	05/20/2032.	
67097L AC 0	OCP CLO Ltd SERIES 201713A CLASS A2.....			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.	
67112C AE 7	OZLM Ltd SERIES 201719A CLASS B.....			D 12/29/2021.	Call 100.0000.....		1,000,000	1,000,000	963,750	968,674	0	3,024	0	3,024	0	971,698	0	28,302	28,302	26,086	11/22/2030.	
67112W AG 8	OZLM Ltd SERIES 201923A CLASS C.....			D 04/15/2021.	Call 100.0000.....		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	15,617	04/14/2032.	
67113L AE 6	OCP CLO Ltd SERIES 201917A CLASS B.....			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.	
67570Q AC 5	OCP CLO Ltd SERIES 201916A CLASS B.....			D 03/31/2021.	Call 100.0000.....		15,000,000	15,000,000	15,000,000	15,000,000	0	0	0	0	0	15,000,000	0	0	0	139,780	01/20/2032.	
67573C AJ 8	Octagon Investment Partners 3 SERIES 201.....			D 04/15/2021.	Call 100.0000.....		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	62,917	10/15/2029.	
67575X AC 5	Octagon Investment Partners 3 SERIES 201.....			D 02/04/2021.	Call 100.0000.....		9,130,670	9,130,670	9,001,014	9,024,211	0	(348)	0	(348)	0	9,023,864	0	106,806	106,806	52,083	07/20/2030.	
67576W AE 2	OCTAGON INVESTMENT PARTNERS X SERIES 201			D 12/29/2021.	Call 100.0000.....		7,500,000	7,500,000	7,500,000	7,500,000	0	0	0	0	0	7,500,000	0	0	0	156,519	05/12/2031.	
67576W AG 7	OCTAGON INVESTMENT PARTNERS X SERIES 201			D 12/29/2021.	Call 100.0000.....		15,000,000	15,000,000	15,000,000	15,000,000	0	0	0	0	0	15,000,000	0	0	0	355,955	05/12/2031.	
67576W AJ 1	OCTAGON INVESTMENT PARTNERS X SERIES 201			D 12/29/2021.	Call 100.0000.....		3,850,000	3,850,000	3,850,000	3,850,000	0	0	0	0	0	3,850,000	0	0	0	122,204	05/12/2031.	
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.	
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.	
67590A BB 7	Octagon Investment Partners X SERIES 201.....			D 03/12/2021.	Call 100.0000.....		2,310,000	2,310,000	2,289,788	2,293,363	0	285	0	285	0	2,293,649	0	16,351	16,351	15,323	07/15/2029.	
67590A BD 3	Octagon Investment Partners X SERIES 201.....			D 03/12/2021.	Call 100.0000.....		22,500,000	22,500,000	22,500,000	22,500,000	0	0	0	0	0	22,500,000	0	0	0	197,814	07/15/2029.	
67590Q BA 4	Octagon Investment Partners X SERIES 201.....			D 02/22/2021.	Call 100.0000.....		11,750,000	11,750,000	11,753,800	11,753,315	0	(7)	0	(7)	0	11,753,307	0	(3,307)	(3,307)	69,156	02/14/2031.	
67590Q BE 6	Octagon Investment Partners X SERIES 201.....			D 02/22/2021.	Call 100.0000.....		3,500,000	3,500,000	3,515,400	3,513,486	0	(54)	0	(54)	0	3,513,431	0	(13,431)	(13,431)	29,359	02/14/2031.	
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.	
69356A AG 7	PPM Clo, Ltd. SERIES 20204A CLASS (CMBS).....			D 10/18/2021.	Call 100.0000.....		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	13,900	10/18/2031.	
69356A AJ 1	PPM Clo, Ltd. SERIES 20204A CLASS D.....			D 10/18/2021.	Call 100.0000.....		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	21,009	10/18/2031.	
74348D AA 5	PROMIGAS/GASES PACIFICO.....			D 11/18/2021.	ATHENE.....		997,875	1,000,000	992,340	993,121	0	589	0	589	0	993,710	0	4,165	4,165	40,833	10/16/2029.	
75735G AA 6	REDE D'OR FINANCE SARL.....			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.	
78410B AJ 4	Symphony Credit Opportunities SERIES 201.....			D 03/15/2021.	Call 100.0000.....		9,510,744	9,510,744	9,106,537	9,139,723	0	6,947	0	6,947	0	9,146,670	0	364,074	364,074	56,591	07/15/2028.	
78410B AJ 4	Symphony Credit Opportunities SERIES 201.....			D 01/15/2021.	Paydown.....		1,063,333	1,063,333	1,018,142	1,021,852	0	41,481	0	41,481	0	1,063,333	0	0	0	3,850	07/15/2028.	
78410B AU 9	Symphony Credit Opportunities SERIES 201.....			D 03/15/2021.	Call 100.0000.....		25,750,000	25,750,000	25,717,813	25,723,274	0	472	0	472	0	25,723,745	0	26,255	26,255	225,582	07/15/2028.	
81727T AA 6	SENSATA TECH UK FIN CO.....			D 03/05/2021.	Call 103.1250.....		747,656	725,000	768,500	746,123	0	(1,074)	0	(1,074)	0	745,049	0	(20,049)	(20,049)	47,830	02/15/2026.	
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.	
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.	
83614B AG 4	Sound Point CLO LTD SERIES 20192A CLASS.....			D 06/04/2021.	Call 100.0000.....		12,000,000	12,000,000	12,013,200	12,011,586	0	(396)	0	(396)	0	12,011,191	0	(11,191)	(11,191)	174,551	04/15/2032.	
85628U AH 9	STATE BANK INDIA/LONDON.....			D 11/17/2021.	ATHENE.....		1,005,200	1,000,000	996,840	998,837	0	973	0	973	0	999,810	0	5,390	5,390	53,111	01/24/2022.	
85628U AJ 5	STATE BANK INDIA/LONDON.....			D 11/17/2021.	ATHENE.....		1,060,500	1,000,000	998,800	999,234	0	211	0	211	0	999,445	0	61,055	61,055	57,726	01/24/2024.	
86562M AD 2	SUMITOMO MITSUI FINANCA.....			D 03/09/2021.	Maturity.....		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	47,800	03/09/2021.	
87244A BS 8	Wind River CLO Ltd SERIES 20121A CLASS D.....			D 01/15/2021.	Call 100.0000.....		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	100,609	01/15/2026.	
87244G AE 7	TIAA Churchill Middle Market SERIES 2017.....			D 11/04/2021.	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	273,413	01/24/2030.	
87244G AG 2	TIAA Churchill Middle Market SERIES 2017.....			D 11/04/2021.	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	282,292	01/24/2030.	

E14.15

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	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
87249V AG 4	Wind River CLO Ltd SERIES 20193A CLASS B...		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
87268R AA 2	TruPS Financials Note Securit SERIES 201		11/16/2021	ATHENE		995,176	986,453	986,453	986,453	0	0	0	0	0	986,453	0	8,723	8,723	23,746	02/28/2039
87268R AA 2	TruPS Financials Note Securit SERIES 201		02/28/2021	Paydown		11,084	11,084	11,084	11,084	0	0	0	0	0	11,084	0	0	0	71	02/28/2039
87854X AD 3	TECHNIPFMC PLC 3.450% 10/01/22		03/10/2021	Janney Montgomery		4,171,120	4,000,000	4,033,467	4,010,093	0	(1,247)	0	(1,247)	0	4,008,845	0	162,275	162,275	61,333	10/01/2022
87854X AD 3	TECHNIPFMC PLC 3.450% 10/01/22		03/18/2021	Call 104.7017		6,145,988	5,870,000	5,897,278	5,878,402	0	(1,115)	0	(1,115)	0	5,877,287	0	(7,287)	(7,287)	369,933	10/01/2022
87938W AP 8	Telefonica Emisiones Sau		02/16/2021	Maturity		5,000,000	5,000,000	5,216,000	5,003,453	0	(3,453)	0	(3,453)	0	5,000,000	0	0	0	136,550	02/16/2021
87969N AC 9	TELSTRA CORP LTD 4.800% 10/12/21		10/12/2021	Maturity		9,000,000	9,000,000	9,261,168	9,024,331	0	(24,331)	0	(24,331)	0	9,000,000	0	0	0	432,000	10/12/2021
88167A AE 1	TEVA PHARMACEUTICALS NE		06/17/2021	Janney Montgomery		2,873,280	3,000,000	2,992,020	2,995,308	0	352	0	352	0	2,995,660	0	(122,380)	(122,380)	68,250	10/01/2026
88434G AC 9	Wind River CLO Ltd SERIES 20173A CLASS B...		04/29/2021	Call 100.0000		7,000,000	7,000,000	6,918,562	6,933,116	0	1,373	0	1,373	0	6,934,489	0	65,511	65,511	73,748	10/15/2030
89400P AK 9	TRANSURBAN FINANCE CO 2.450% 03/16/31		06/21/2021	Various		5,058,530	5,000,000	4,996,800	4,996,880	0	76	0	76	0	4,996,956	0	61,575	61,575	70,421	03/16/2031
92328X AV 1	Venture CDO Ltd SERIES 201315A CLASS BR...		10/15/2021	Call 100.0000		10,750,000	10,750,000	10,750,000	10,750,000	0	0	0	0	0	10,750,000	0	0	0	233,986	07/15/2032
92328X AX 7	Venture CDO Ltd SERIES 201315A CLASS CR...		10/15/2021	Call 100.0000		13,750,000	13,750,000	13,750,000	13,750,000	0	0	0	0	0	13,750,000	0	0	0	417,783	07/15/2032
92330Y AE 3	Venture CDO Ltd SERIES 201833A CLASS A2...		02/26/2021	Call 100.0000		6,000,000	6,000,000	5,535,000	5,567,996	0	3,204	0	3,204	0	5,571,200	0	428,800	428,800	39,268	07/15/2031
92331X AG 9	Venture CDO Ltd SERIES 201835A CLASS BL...		04/22/2021	Call 100.0000		4,350,000	4,350,000	4,323,900	4,327,638	0	723	0	723	0	4,328,361	0	21,639	21,639	45,501	10/22/2031
92332L AD 1	Venture CDO Ltd SERIES 201936A CLASS B1...		06/09/2021	Call 100.0000		2,500,000	2,500,000	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	0	0	35,666	04/20/2032
92333B AE 0	Venture CDO Ltd SERIES 201937A CLASS A2...		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
92333B AL 4	Venture CDO Ltd SERIES 201937A CLASS C...		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
92333B AL 4	Venture CDO Ltd SERIES 201937A CLASS C...		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
949496 BC 6	Wellfleet CLO Ltd SERIES 20151A CLASS BR...		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
94949L AS 9	Wellfleet CLO Ltd SERIES 20162A CLASS CR...		11/16/2021	ATHENE		1,004,564	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	4,564	4,564	34,151	10/20/2028
98625N AE 8	York CLO Ltd SERIES 20191A CLASS B...		12/22/2021	Call 100.0000		21,000,000	21,000,000	21,000,000	21,000,000	0	0	0	0	0	21,000,000	0	0	0	554,416	07/22/2032
G4588# BJ 9	INT CAPITAL GRP Series A		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
G5241# AF 4	KERRY GROUP PLC Tranche C Note RC-27		06/23/2021	Call 102.5071		9,225,641	9,000,000	9,000,000	9,000,000	0	0	0	0	0	9,000,000	0	0	0	636,064	01/20/2022
G7334@ AQ 6	ROLLS ROYCE PF Series W		12/22/2021	Redemption 100.0000		15,000	15,000	15,000	15,000	0	0	0	0	0	15,000	0	0	0	274	06/13/2026
G7334@ AX 1	ROLLS ROYCE PF Series DD		12/22/2021	Redemption 100.0000		3,000	3,000	3,000	3,000	0	0	0	0	0	3,000	0	0	0	141	06/13/2033
G785AR AA 6	SCHAHIN II FINAN CO SPV					0	0	0	0	0	0	0	0	0	0	0	0	0	5,027	09/25/2023
G8967# AT 0	TRITON CONTAINER INTERNATIONAL Series 20		08/30/2021	Various		14,314,215	13,000,000	13,000,000	13,000,000	0	0	0	0	0	13,000,000	0	0	0	1,710,124	03/31/2027
P0606* AA 9	AES Mexico 5.620% 11/26/27		12/30/2021	Redemption 100.0000		113,573	113,573	113,573	113,573	0	0	0	0	0	113,573	0	0	0	4,119	11/26/2027
3899999	Total - Bonds - Industrial and Miscellaneous					2,021,869,464	1,974,515,489	1,985,257,712	1,982,526,859	0	479,692	0	479,692	0	1,983,006,543	0	15,913,447	15,913,447	72,080,545	XXX
Bonds - Unaffiliated Bank Loans																				
00018K AC 9	A&R Logistics 7.000% 05/05/25		10/02/2021	Redemption 100.0000		7,381	7,381	7,326	7,336	0	3	0	3	0	7,340	0	41	41	261	05/05/2025
00018K AD 7	A&R Logistics Term 2 1L		10/02/2021	Redemption 100.0000		414	414	411	412	0	0	0	0	0	412	0	2	2	17	05/05/2025
00177@ AD 7	AMCP T/L 1L 7.250% 10/05/26		12/31/2021	Redemption 100.0000		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	1,154	10/05/2026
03966# AA 0	ArcServe 7.000% 05/01/24		03/16/2021	Redemption 100.0000		1,173,681	1,173,681	1,164,879	1,167,236	0	351	0	351	0	1,167,587	0	6,095	6,095	24,237	05/01/2024
03967Y AB 6	Gannett Holdings LLC term loan Arctic Ho		02/09/2021	Redemption 100.0000		598,404	598,404	568,836	573,532	0	519	0	519	0	574,051	0	24,353	24,353	(9,949)	11/19/2024
04575X AD 6	ASSOCIATED PATHOLOGISTS LLC Pathgroup Ho		10/01/2021	Redemption 100.0000		12,901	12,901	12,837	12,850	0	4	0	4	0	12,854	0	47	47	297	05/01/2025
05456# AA 2	Avtex 5.750% 02/08/24		04/08/2021	Redemption 100.0000		2,191,063	2,191,063	2,181,929	2,184,051	0	551	0	551	0	2,184,603	0	6,460	6,460	51,444	02/08/2024
05456# AC 8	Avtex 5.750% 02/08/24		04/08/2021	Redemption 100.0000		326,529	326,529	325,168	325,485	0	82	0	82	0	325,567	0	963	963	7,667	02/08/2024
05456# AD 6	Avtex 5.750% 02/08/24		04/08/2021	Redemption 100.0000		119,644	119,644	119,046	119,205	0	35	0	35	0	119,240	0	405	405	2,809	02/08/2024
05602# AC 1	Barcodes 5.250% 12/23/24		12/31/2021	Redemption 100.0000		19,491	19,491	19,296	19,337	0	22	0	22	0	19,359	0	132	132	646	12/23/2024

E14.16

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Contractual Maturity Date
07385@ AB 4	BearCom 7.000% 07/05/24.....		12/31/2021.	Redemption 100.0000.....		22,856	22,856	22,698	22,730	0	20	0	20	0	22,750	0	107	107	960	07/05/2024.
07385@ AC 2	BearCom 7.000% 07/05/24.....		12/31/2021.	Redemption 100.0000.....		2,982	2,982	2,961	2,965	0	3	0	3	0	2,968	0	14	14	125	07/05/2024.
07385@ AE 8	BearCom 7.000% 07/05/24.....		12/31/2021.	Redemption 100.0000.....		1,200	1,200	1,191	1,193	0	1	0	1	0	1,194	0	6	6	57	07/05/2024.
07385@ AF 5	BearCom 7.000% 07/05/24.....		12/31/2021.	Redemption 100.0000.....		3,101	3,101	3,080	3,084	0	3	0	3	0	3,087	0	14	14	143	07/05/2024.
09071# AA 9	BioCare 6.750% 08/25/23.....		12/09/2021.	Redemption 100.0000.....		1,610,034	1,610,034	1,606,138	1,607,133	0	945	0	945	0	1,608,078	0	1,956	1,956	72,657	08/25/2023.
09071# AC 5	BioCare 5.459% 08/25/23.....		12/09/2021.	Redemption 100.0000.....		776,828	776,828	775,101	775,547	0	437	0	437	0	775,985	0	843	843	37,953	08/25/2023.
10153K AC 3	Boulder 4.633% 12/29/25.....		10/12/2021.	Redemption 100.0000.....		53,738	53,738	53,201	53,301	0	54	0	54	0	53,355	0	383	383	2,575	12/29/2025.
10153K AD 1	Boulder 4.633% 12/29/25.....		10/12/2021.	Redemption 100.0000.....		2,820	2,820	2,820	2,820	0	0	0	0	0	2,820	0	0	0	337	12/29/2025.
11244@ AA 9	Brook & Whittle 5.393% 10/17/24.....		12/14/2021.	Redemption 100.0000.....		1,366,792	1,366,792	1,347,119	1,350,824	0	3,684	0	3,684	0	1,354,508	0	12,284	12,284	81,326	10/17/2024.
11244@ AB 7	Brook & Whittle 5.393% 10/17/24.....		12/14/2021.	Redemption 100.0000.....		383,028	383,028	377,515	378,553	0	1,033	0	1,033	0	379,586	0	3,442	3,442	26,781	10/17/2024.
11244@ AC 5	Brook & Whittle 6.393% 10/17/24.....		12/14/2021.	Redemption 100.0000.....		1,294,325	1,294,325	1,274,910	1,279,115	0	3,460	0	3,460	0	1,282,575	0	11,750	11,750	90,497	10/17/2024.
12695# AA 9	Chesapeake Urolo CUA Opco.....		10/01/2021.	Redemption 100.0000.....		7,695	7,695	7,601	7,664	0	3	0	3	0	7,667	0	28	28	280	08/02/2024.
12695# AB 7	Chesapeake Urolo CUA Opco.....		10/01/2021.	Redemption 100.0000.....		2,764	2,764	2,734	2,753	0	3	0	3	0	2,755	0	8	8	97	08/02/2024.
12702# AA 0	Bakemark 5.351% 08/14/23.....		09/03/2021.	Redemption 100.0000.....		1,978,516	1,978,516	1,942,315	1,951,571	0	6,493	0	6,493	0	1,958,064	0	20,452	20,452	87,290	08/14/2023.
20007* AA 9	Comar 5.351% 06/18/24.....		12/31/2021.	Redemption 100.0000.....		32,147	32,147	31,665	31,779	0	49	0	49	0	31,828	0	319	319	1,076	06/18/2024.
20007* AB 7	Comar 5.351% 06/18/24.....		12/31/2021.	Redemption 100.0000.....		6,235	6,235	6,235	6,235	0	0	0	0	0	6,235	0	0	0	209	06/18/2024.
21775P AC 7	CORA 4.671% 05/02/24.....		06/15/2021.	Redemption 100.0000.....		247,598	247,598	245,928	246,286	0	166	0	166	0	246,452	0	1,146	1,146	12,866	05/02/2024.
21775P AD 5	CORA 4.671% 05/02/24.....		06/15/2021.	Redemption 100.0000.....		1,804,041	1,804,041	1,790,511	1,793,889	0	1,284	0	1,284	0	1,795,173	0	8,868	8,868	45,844	05/02/2024.
24702N AZ 3	DELL INTERNATIONAL LLC SYNDICATED BANK L		02/18/2021.	Redemption 100.0000.....		12,660,184	12,660,184	12,613,608	12,630,744	0	549	0	549	0	12,631,293	0	28,890	28,890	33,328	09/19/2025.
27787# AA 6	EasyPak 5.871% 11/09/23.....		03/10/2021.	Redemption 100.0000.....		158,506	158,506	156,925	157,364	0	69	0	69	0	157,432	0	1,074	1,074	2,612	11/09/2023.
27787# AC 2	EasyPak 5.871% 11/09/23.....		03/10/2021.	Redemption 100.0000.....		166,193	166,193	164,620	164,995	0	72	0	72	0	165,067	0	1,125	1,125	2,504	11/09/2023.
27787# AD 0	EasyPak 5.871% 11/09/23.....		03/10/2021.	Redemption 100.0000.....		38,944	38,944	38,575	38,663	0	17	0	17	0	38,680	0	264	264	587	11/09/2023.
34955* AA 2	Fortis 4.601% 12/15/23.....		10/15/2021.	Redemption 100.0000.....		767,008	767,008	763,359	764,220	0	703	0	703	0	764,923	0	2,085	2,085	37,196	12/15/2023.
34955* AB 0	Fortis 4.601% 12/15/23.....		10/15/2021.	Redemption 100.0000.....		281,385	281,385	280,047	280,362	0	257	0	257	0	280,619	0	766	766	13,593	12/15/2023.
34955* AD 6	Fortis 4.601% 12/15/23.....		10/15/2021.	Redemption 100.0000.....		1,230,522	1,230,522	1,224,370	1,226,057	0	1,124	0	1,124	0	1,227,181	0	3,342	3,342	59,524	12/15/2023.
34955* AE 4	Fortis 4.601% 12/15/23.....		10/15/2021.	Redemption 100.0000.....		667,102	667,102	663,928	664,677	0	610	0	610	0	665,287	0	1,815	1,815	32,271	12/15/2023.
36192* AA 0	GET 4.851% 02/16/24.....		07/30/2021.	Redemption 100.0000.....		153,767	153,767	152,998	153,199	0	68	0	68	0	153,268	0	500	500	2,848	02/16/2024.
39808C A@ 4	GRIDIRON FUNDING LLC SYNDICATED BANK LOA		12/31/2021.	Redemption 100.0000.....		2,584,641	2,584,641	2,557,179	2,569,184	0	3,079	0	3,079	0	2,572,263	0	12,377	12,377	55,314	06/30/2024.
40471* AA 4	FIRMA First Lien Term Loan.....		12/31/2021.	Redemption 100.0000.....		247,500	247,500	244,406	245,687	0	490	0	490	0	246,176	0	1,324	1,324	17,443	07/13/2023.
40976# AA 0	Hancock T/L 1L 5.464% 03/31/25.....		12/31/2021.	Redemption 100.0000.....		14,545	14,545	14,545	14,545	0	0	0	0	0	14,545	0	0	0	558	03/31/2025.
41781@ AA 5	Harvey Tool 4.959% 10/11/24.....		10/26/2021.	Redemption 100.0000.....		1,259,253	1,259,253	1,256,105	1,257,930	0	228	0	228	0	1,258,158	0	1,095	1,095	62,255	10/11/2024.
41781@ AB 3	Harvey Tool 4.959% 10/11/24.....		10/26/2021.	Redemption 99.9941.....		339,665	339,685	339,540	339,569	0	24	0	24	0	339,592	0	73	73	17,106	10/11/2024.
43789* AA 5	Smuckers 5.351% 08/31/23.....		12/23/2021.	Redemption 100.0000.....		535,875	535,875	531,856	533,035	0	689	0	689	0	533,724	0	2,151	2,151	22,260	08/31/2023.
44903* AB 2	Hygiena 7.959% 08/28/23.....		03/16/2021.	Redemption 100.0000.....		433,877	433,877	428,451	428,269	0	386	0	386	0	428,655	0	5,222	5,222	8,728	08/28/2023.
44903* AD 8	Hygiena 7.959% 08/28/23.....		03/16/2021.	Redemption 100.0000.....		25,800	25,800	25,358	25,466	0	23	0	23	0	25,489	0	311	311	521	08/28/2023.
44903* AE 6	Hygiena 7.959% 08/28/23.....		03/16/2021.	Redemption 100.0000.....		462,801	462,801	451,231	456,123	0	459	0	459	0	456,582	0	6,219	6,219	9,343	08/28/2023.
44903* AF 3	Hygiena 7.959% 08/28/23.....		03/16/2021.	Redemption 100.0000.....		307,152	307,152	301,895	303,182	0	273	0	273	0	303,455	0	3,697	3,697	6,200	08/28/2023.
45249@ AB 0	ImageFirst 4.133% 10/27/25.....		04/27/2021.	Redemption 100.0000.....		2,506,191	2,506,191	2,492,234	2,494,407	0	703	0	703	0	2,495,111	0	11,081	11,081	61,140	10/27/2025.
45249@ AE 4	ImageFirst 4.133% 10/27/25.....		04/27/2021.	Redemption 100.0000.....		441,147	441,147	441,147	441,147	0	0	0	0	0	441,147	0	0	0	9,738	10/27/2025.
48240# AA 3	K2 5.351% 12/20/23.....		12/30/2021.	Redemption 100.0000.....		20,790	20,790	20,634	20,676	0	18	0	18	0	20,694	0	96	96	870	12/20/2025.

E14.17

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Contractual Maturity Date
53633G AC 2	LES Liquid Environmental.....		11/17/2021.	Redemption 100.0000.....		2,021,907	2,021,907	1,946,086	1,966,334	0	15,305	0	15,305	0	1,981,639	0	40,268	40,268	132,472	12/20/2023.
53633G AD 0	LES Liquid Environmental.....		11/17/2021.	Redemption 100.0000.....		176,564	176,564	170,253	171,703	0	1,338	0	1,338	0	173,042	0	3,523	3,523	11,568	12/20/2023.
58154@ AC 4	McKenzie Sports 3.959% 09/18/23.....		12/15/2021.	Redemption 100.0000.....		269,999	269,999	268,649	269,049	0	265	0	265	0	269,314	0	685	685	8,847	09/18/2023.
66706* AA 6	Northstar Mezzanine VII Feeder Sr Unsecu.....		12/21/2021.	Redemption 100.0000.....		435,976	435,976	435,976	435,976	0	0	0	0	0	435,976	0	0	0	20,332	06/10/2034.
69323* AA 3	Bakemark 5.351% 08/14/23.....		09/03/2021.	Redemption 100.0000.....		654,968	654,968	641,869	645,935	0	2,174	0	2,174	0	648,109	0	6,859	6,859	28,898	08/14/2023.
69411@ AC 0	PPC Flexible Packaging.....		09/30/2021.	Redemption 100.0000.....		2,630,490	2,630,490	2,617,338	2,620,169	0	1,802	0	1,802	0	2,621,971	0	8,520	8,520	135,616	11/25/2024.
70559@ AA 4	Prometheus Pegasus Global.....		09/30/2021.	Redemption 100.0000.....		4,777	4,777	4,753	4,757	0	2	0	2	0	4,759	0	17	17	173	05/29/2025.
70559@ AB 2	Prometheus Pegasus Global.....		09/30/2021.	Redemption 100.0000.....		1,376	1,376	1,376	1,376	0	0	0	0	0	1,376	0	0	0	50	05/29/2025.
73116* AB 4	ISN Polk 5.351% 12/20/23.....		12/31/2021.	Redemption 100.0000.....		51,221	51,221	50,096	50,397	0	134	0	134	0	50,531	0	690	690	1,450	12/20/2023.
73116* AC 2	ISN Polk-Hoffman 5.351% 12/20/23.....		12/31/2021.	Redemption 100.0000.....		3,210	3,210	3,148	3,162	0	8	0	8	0	3,170	0	40	40	83	12/20/2023.
73937# AA 9	Empire Auto 5.688% 09/05/24.....		11/16/2021.	Redemption 100.0000.....		629,138	629,138	625,993	626,983	0	31,280	0	31,280	0	658,262	0	(29,124)	(29,124)	37,942	09/05/2024.
73937# AC 5	Empire Auto 6.188% 09/05/24.....		11/16/2021.	Redemption 100.0000.....		434,203	434,203	432,517	432,856	0	287	0	287	0	433,143	0	1,060	1,060	26,187	09/05/2024.
74741* AA 7	Q-Centrix 4.709% 05/30/25.....		12/31/2021.	Redemption 100.0000.....		21,764	21,764	21,467	21,517	0	32	0	32	0	21,549	0	216	216	494	05/30/2025.
74741* AB 5	Q-Centrix 4.709% 05/30/25.....		12/31/2021.	Redemption 100.0000.....		1,556	1,556	1,556	1,556	0	0	0	0	0	1,556	0	0	0	64	05/30/2025.
74753H AC 0	Qualitor 5.921% 10/19/22.....		10/01/2021.	Redemption 100.0000.....		49,651	49,651	49,533	49,574	0	9	0	9	0	49,583	0	67	67	860	10/19/2022.
74754@ AB 7	Qualitor 5.921% 10/19/22.....		10/01/2021.	Redemption 100.0000.....		15,614	15,614	15,536	15,567	0	6	0	6	0	15,572	0	42	42	39	10/19/2022.
75975# AC 3	Reladyne 2L 5.133% 07/22/22.....		12/23/2021.	Redemption 100.0000.....		670,726	670,726	669,884	670,216	0	320	0	320	0	670,536	0	191	191	51,074	07/22/2022.
75975# AL 3	Reladyne 2L 9.709% 01/23/23.....		12/23/2021.	Redemption 100.0000.....		93,498	93,498	92,096	92,899	0	267	0	267	0	93,166	0	332	332	12,395	01/23/2023.
75975# AM 1	Reladyne 2L 5.133% 07/22/22.....		12/23/2021.	Redemption 100.0000.....		71,495	71,495	71,405	71,441	0	34	0	34	0	71,475	0	20	20	5,445	07/22/2022.
75975# AN 9	Reladyne 2L 5.133% 07/22/22.....		12/23/2021.	Redemption 100.0000.....		34,683	34,683	34,640	34,657	0	17	0	17	0	34,673	0	10	10	2,641	07/22/2022.
75975# AQ 2	Reladyne 2L 5.133% 07/22/22.....		12/23/2021.	Redemption 100.0000.....		33,362	33,362	33,320	33,337	0	16	0	16	0	33,353	0	9	9	2,541	07/22/2022.
75975# AR 0	Reladyne 2L 5.133% 07/22/22.....		12/23/2021.	Redemption 100.0000.....		107,096	107,096	106,762	106,983	0	69	0	69	0	107,052	0	44	44	7,801	07/22/2022.
75975# AS 8	Reladyne 2L 5.133% 07/22/22.....		12/23/2021.	Redemption 100.0000.....		15,207	15,207	15,188	15,196	0	7	0	7	0	15,203	0	4	4	1,158	07/22/2022.
75975# AT 6	Reladyne 2L 5.133% 07/22/22.....		12/23/2021.	Redemption 100.0000.....		60,037	60,037	59,962	59,991	0	29	0	29	0	60,020	0	17	17	4,572	07/22/2022.
75975# AU 3	Reladyne 2L 9.709% 01/23/23.....		12/23/2021.	Redemption 100.0000.....		30,421	30,421	30,198	30,264	0	71	0	71	0	30,335	0	86	86	4,033	01/23/2023.
76117@ AA 6	Resolute Resolute 5.209% 03/07/25.....		12/31/2021.	Redemption 100.0000.....		18,588	18,588	18,495	18,519	0	9	0	9	0	18,528	0	59	59	730	03/07/2025.
87297* AA 7	TLE 6.209% 06/28/24.....		12/31/2021.	Redemption 100.0000.....		24,405	24,405	24,243	24,300	0	17	0	17	0	24,317	0	88	88	1,105	06/28/2024.
87297* AB 5	TLE 5.709% 06/28/24.....		12/31/2021.	Redemption 100.0000.....		3,778	3,778	3,757	3,760	0	3	0	3	0	3,763	0	15	15	175	06/28/2024.
87298@ AA 4	Entertainment Pa TPG VIII.....		11/04/2021.	Redemption 100.0000.....		2,880,140	2,880,140	2,860,680	2,863,282	0	2,308	0	2,308	0	2,865,590	0	14,550	14,550	149,945	05/11/2026.
87758# AA 5	Taymax 2.709% 07/31/25.....		12/31/2021.	Redemption 100.0000.....		21,701	21,701	21,547	21,572	0	16	0	16	0	21,589	0	112	112	1,018	07/31/2025.
87758* AB 7	Taymax 2.709% 07/31/25.....		12/31/2021.	Redemption 100.0000.....		1,437	1,437	1,434	1,434	0	0	0	0	0	1,435	0	2	2	68	07/31/2025.
87758@ AA 7	Taymax 2.709% 07/31/25.....		12/31/2021.	Redemption 100.0000.....		4,201	4,201	4,171	4,176	0	3	0	3	0	4,179	0	22	22	197	07/31/2025.
87758@ AD 1	Taymax 2.709% 07/31/25.....		12/31/2021.	Redemption 100.0000.....		2,791	2,791	2,770	2,774	0	2	0	2	0	2,776	0	14	14	131	07/31/2025.
89213* AA 4	TownePark Towne Holdings.....		12/31/2021.	Redemption 100.0000.....		24,589	24,589	24,346	24,456	0	58	0	58	0	24,514	0	75	75	1,466	05/24/2024.
89616@ AA 5	Trident 5.601% 06/04/24.....		02/28/2021.	Redemption 100.0000.....		2,784,183	2,784,183	2,728,500	2,741,720	0	1,777	0	1,777	0	2,743,497	0	40,686	40,686	28,820	06/04/2024.
89989# AD 6	Turbo Buyer Inc Portfolio Group.....		12/31/2021.	Redemption 100.0000.....		12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	428	12/02/2025.
91830@ AD 5	VLS 6.103% 10/17/23.....		10/01/2021.	Redemption 100.0000.....		15,405	15,405	15,197	15,247	0	20	0	20	0	15,266	0	138	138	530	10/17/2023.
91830@ AF 0	VLS 6.103% 10/17/23.....		10/01/2021.	Redemption 100.0000.....		3,057	3,057	3,015	3,025	0	4	0	4	0	3,029	0	27	27	111	10/17/2023.
91830@ AG 8	VLS 6.103% 10/17/23.....		10/01/2021.	Redemption 100.0000.....		3,721	3,721	3,671	3,683	0	5	0	5	0	3,688	0	33	33	128	10/17/2023.
91830@ AH 6	VLS 6.103% 10/17/23.....		10/01/2021.	Redemption 100.0000.....		3,005	3,005	2,960	2,973	0	4	0	4	0	2,977	0	28	28	103	10/17/2023.
91835# AA 4	Vital Records VRC Companies.....		06/30/2021.	Redemption 100.0000.....		3,401,610	3,401,610	3,394,195	3,397,922	0	746	0	746	0	3,398,667	0	2,943	2,943	134,779	03/31/2023.
BL3119 44 5	Gannett Holdings LLC term loan Arctic Ho.....					0	0	0	0	0	0	0	0	0	0	0	0	0	(107)	11/19/2024.

E14.18

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											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
C3935* AA 9	Giraffe CDN	6.000% 12/06/24	..	12/22/2021	Redemption	100.0000															
							2,987,245	2,987,245	2,839,440	2,946,926	0	5,083	0	5,083	(101,405)	2,969,000	118,395	18,245	136,640	166,739	12/06/2024
8299999	Total - Bonds - Unaffiliated Bank Loans						60,085,351	60,085,371	59,439,984	59,681,551	0	92,573	0	92,573	(101,405)	59,791,114	118,395	294,238	412,633	1,978,696	XXX
8399997	Total - Bonds - Part 4						2,377,474,998	2,334,693,244	2,336,576,853	2,334,948,420	1,363,250	(782,223)	0	581,027	(101,405)	2,335,546,427	118,395	18,979,098	19,097,493	81,150,962	XXX
8399998	Total - Bonds - Summary Item from Part 5						90,974,537	86,367,801	90,938,409	0	0	(62,657)	0	(62,657)	0	90,875,751	0	(90,625)	(90,625)	1,290,013	XXX
8399999	Total - Bonds						2,468,449,535	2,421,061,045	2,427,515,262	2,334,948,420	1,363,250	(844,880)	0	518,370	(101,405)	2,426,422,178	118,395	18,888,473	19,006,868	82,440,975	XXX
Preferred Stocks - Industrial and Miscellaneous Redeemable Preferred																					
151461 2# 6	CENTER COAST MLP		..	02/19/2021	Call	1.0000															
							134,000	3,350,000	0.00	3,350,000	3,350,000	0	0	0	0	3,350,000	0	0	0	69,195	XXX
8599999	Total - Preferred Stocks - Industrial and Miscellaneous Redeemable Preferred						3,350,000	XXX	3,350,000	3,350,000	0	0	0	0	0	3,350,000	0	0	0	69,195	XXX
8999997	Total - Preferred Stocks - Part 4						3,350,000	XXX	3,350,000	3,350,000	0	0	0	0	0	3,350,000	0	0	0	69,195	XXX
8999999	Total - Preferred Stocks						3,350,000	XXX	3,350,000	3,350,000	0	0	0	0	0	3,350,000	0	0	0	69,195	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																					
811904 10 1	Seacor Holdings Inc.		..	04/19/2021	Direct		16,800,000	697,200	XXX	746,256	696,360	49,896	0	49,896	0	746,256	0	(49,056)	(49,056)	0	XXX
96758W 10 1	WideOpenWest Inc.		..	01/20/2021	Fidelity Capital Markets		53,741,000	589,511	XXX	378,874	573,416	(194,542)	0	(194,542)	0	378,874	0	210,637	210,637	0	XXX
9099999	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						1,286,711	XXX	1,125,130	1,269,776	(144,646)	0	0	(144,646)	0	1,125,130	0	161,581	161,581	0	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other																					
31338\$ 11 2	FHLB - Dallas Class B		..	02/24/2021	Direct-Private Placement		71,100,000	7,110,000	XXX	7,110,000	7,110,000	0	0	0	0	7,110,000	0	0	0	0	XXX
9199999	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						7,110,000	XXX	7,110,000	7,110,000	0	0	0	0	0	7,110,000	0	0	0	0	XXX
9799997	Total - Common Stocks - Part 4						8,396,711	XXX	8,235,130	8,379,776	(144,646)	0	0	(144,646)	0	8,235,130	0	161,581	161,581	0	XXX
9799998	Total - Common Stocks - Summary Item from Part 5						4,519,687	XXX	4,858,873	0	0	0	0	0	0	4,858,873	0	(339,185)	(339,185)	0	XXX
9799999	Total - Common Stocks						12,916,398	XXX	13,094,003	8,379,776	(144,646)	0	0	(144,646)	0	13,094,003	0	(177,604)	(177,604)	0	XXX
9899999	Total - Preferred and Common Stocks						16,266,398	XXX	16,444,003	11,729,776	(144,646)	0	0	(144,646)	0	16,444,003	0	(177,604)	(177,604)	69,195	XXX
9999999	Total - Bonds, Preferred and Common Stocks						2,484,715,933	XXX	2,443,959,265	2,346,678,196	1,218,604	(844,880)	0	373,724	(101,405)	2,442,866,181	118,395	18,710,869	18,829,264	82,510,170	XXX

E14.19

SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21	
											12	13	14	15	16						
CUSIP Identification	Description	n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends	
Bonds - U.S. Government																					
38379P S7 3	GOVERNMENT NATIONAL MORTGAGE SERIES 2015	..	07/01/2021	Interest Capitalization.....	12/01/2021	Paydown.....	30,800	30,800	30,800	30,800	0	0	0	0	0	0	0	0	425	0	
38380Y BZ 7	GOVERNMENT NATIONAL MORTGAGE SERIES 2018	..	04/01/2021	Interest Capitalization.....	12/01/2021	Paydown.....	70,584	70,584	70,584	70,584	0	0	0	0	0	0	0	0	1,405	0	
0599999	Total - Bonds - U.S. Government.....						101,384	101,384	101,384	101,384	0	0	0	0	0	0	0	0	1,830	0	
Bonds - U.S. Special Revenue and Special Assessment																					
3136AV ZS 1	FANNIE MAE SERIES 201716 CLASS JZ	..	09/01/2021	Interest Capitalization.....	12/01/2021	Paydown.....	14,192	14,192	14,192	14,192	0	0	0	0	0	0	0	0	215	0	
3137F5 ZZ 1	FREDDIE MAC SERIES 4791 CLASS Z...	..	10/01/2021	Interest Capitalization.....	12/01/2021	Paydown.....	8,182	8,182	8,182	8,182	0	0	0	0	0	0	0	0	172	0	
3137FH CC 5	FREDDIE MAC SERIES 4824 CLASS ZM	..	07/01/2021	Interest Capitalization.....	12/01/2021	Paydown.....	53,416	53,416	53,416	53,416	0	0	0	0	0	0	0	0	1,077	0	
3137FH HP 1	FREDDIE MAC SERIES 4821 CLASS ZM	..	02/01/2021	Interest Capitalization.....	12/01/2021	Paydown.....	20,189	20,189	20,189	20,189	0	0	0	0	0	0	0	0	315	0	
3137FK 7K 6	FREDDIE MAC SERIES 4849 CLASS ZJ	..	08/01/2021	Interest Capitalization.....	12/01/2021	Paydown.....	84,395	84,395	84,395	84,395	0	0	0	0	0	0	0	0	1,938	0	
3137FK D2 9	FREDDIE MAC SERIES 4852 CLASS ZM	..	07/01/2021	Interest Capitalization.....	12/01/2021	Paydown.....	84,487	84,487	84,487	84,487	0	0	0	0	0	0	0	0	1,714	0	
3137FK SD 9	FREDDIE MAC SERIES 4857 CLASS ZB	..	08/01/2021	Interest Capitalization.....	12/01/2021	Paydown.....	69,186	69,186	69,186	69,186	0	0	0	0	0	0	0	0	1,607	0	
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments.....						334,046	334,047	334,047	334,047	0	0	0	0	0	0	0	0	7,038	0	
Bonds - Industrial and Miscellaneous																					
021345 AA 1	ALTA WIND HOLDINGS LLC.....	..	08/17/2021	Various.....	12/30/2021	Various.....	951,669	1,091,263	951,669	1,091,371	0	107	0	107	0	0	0	(139,702)	(139,702)	42,222	21,691
11042C AA 8	BRITISH AIR 21-1 A PPT.....	..	07/20/2021	Citigroup Global.....	12/15/2021	Redemption 100.0000.....	192	192	192	192	0	0	0	0	0	0	0	0	2	0	
166756 AT 3	CHEVRON USA INC 6.000% 03/01/41.....	..	01/12/2021	Various.....	10/08/2021	Citigroup Global.....	2,206,662	3,268,332	3,237,571	3,237,588	0	(30,744)	0	(30,744)	0	0	0	(17)	(17)	147,846	48,485
166756 AT 3	CHEVRON USA INC 6.000% 03/01/41.....	..	01/04/2021	Taxable Exchange.....	10/08/2021	Citigroup Global.....	1,793,338	2,733,441	2,631,149	2,704,733	0	(28,708)	0	(28,708)	0	0	0	(73,584)	(73,584)	120,154	0
24703T AA 4	DELL INT LLC/EMC CORP 5.450% 06/15/23	..	06/22/2021	Tax Free Exchange.....	12/06/2021	Call 106.4601.....	2,932,000	2,931,624	3,121,411	2,931,724	0	100	0	100	0	0	276	276	257,077	0	
25272K AR 4	DIAMOND 1 FIN/DIAMOND 2.....	..	06/10/2021	Goldman Sachs & Company.....	06/22/2021	Tax Free Exchange.....	3,000,000	4,774,620	4,773,452	4,773,452	0	(1,168)	0	(1,168)	0	0	0	0	0	101,592	0
30212P BF 1	EXPEDIA GROUP INC 2.950% 03/15/31	..	02/17/2021	Various.....	06/15/2021	Tax Free Exchange.....	6,000,000	5,964,900	5,965,757	5,965,757	0	857	0	857	0	0	0	0	50,150	0	
30212P BH 7	EXPEDIA GROUP INC 2.950% 03/15/31	..	06/15/2021	Tax Free Exchange.....	06/21/2021	Citigroup Global.....	3,000,000	3,017,730	3,025,230	3,017,693	0	(37)	0	(37)	0	0	7,537	7,537	26,796	0	
36260# AA 3	GSRP Portfolio 2 3.100% 06/29/46.....	..	10/01/2021	Direct-Private Placement.....	12/31/2021	Redemption 100.0000.....	23,698	23,698	23,698	23,698	0	0	0	0	0	0	0	0	182	0	
432833 AN 1	HILTON DOMESTIC OPERATIN.....	..	01/19/2021	Bank of America.....	02/18/2021	Morgan Stanley DWD.....	2,000,000	2,000,000	1,998,000	2,000,000	0	0	0	0	0	0	0	(2,000)	(2,000)	4,028	0
50540R AS 1	Laboratory Corp of Am Holdings.....	..	02/19/2021	Janney Montgomery.....	03/24/2021	Janney Montgomery.....	505,000	619,660	584,921	619,382	0	(278)	0	(278)	0	0	0	(34,461)	(34,461)	3,626	1,450
521615 AA 2	LEA POWER PARTNERS LLC.....	..	11/29/2021	Seaport Group.....	12/15/2021	Redemption 100.0000.....	408,751	435,382	408,751	435,003	0	(379)	0	(379)	0	0	0	(26,252)	(26,252)	12,695	6,278
62928C AA 0	NGPL Pipeco LLC 3.250% 07/15/31.....	..	05/03/2021	Wells Fargo.....	05/11/2021	Various.....	3,000,000	2,997,750	3,024,440	2,997,750	0	0	0	0	0	0	26,690	26,690	0	0	
65339K CA 6	NEXTERA ENERGY CAPITAL.....	..	12/08/2021	Credit Suisse.....	12/09/2021	Mitsubishi.....	3,000,000	2,993,430	3,002,280	2,993,430	0	0	0	0	0	0	8,850	8,850	0	0	
724060 AA 6	PIPELINE FUNDING CO LLC.....	..	04/29/2021	Seaport Group.....	07/15/2021	Redemption 100.0000.....	82,500	104,494	82,500	104,084	0	(409)	0	(409)	0	0	0	(21,584)	(21,584)	3,094	1,891
78486Q AG 6	SVB Financial Group 4.100% 02/15/31.....	..	01/26/2021	Goldman Sachs & Company.....	03/15/2021	Goldman Sachs & Company.....	2,000,000	2,000,000	2,006,000	2,000,000	0	0	0	0	0	0	6,000	6,000	10,250	0	
808513 BK 0	Charles Schwab Corp 4.000% 06/01/26	..	03/15/2021	Credit Suisse.....	03/15/2021	Seaport Group.....	4,000,000	4,000,000	4,010,000	4,000,000	0	0	0	0	0	0	10,000	10,000	0	0	
90380* AA 9	Ullico Infrastructure 3.860% 03/30/40....	..	02/11/2021	Direct-Private Placement.....	09/30/2021	Redemption 100.0000.....	44,647	44,647	44,647	44,647	0	0	0	0	0	0	0	0	1,096	0	
949746 TD 3	Wells Fargo Company 3.900% 03/15/26	..	01/19/2021	Wells Fargo.....	02/18/2021	Morgan Stanley DWD.....	1,000,000	1,000,000	1,010,500	1,000,000	0	0	0	0	0	0	10,500	10,500	2,817	0	
988498 AP 6	Yum Brands Inc 4.625% 01/31/32.....	..	04/05/2021	Various.....	10/08/2021	Bank of America.....	2,600,000	2,628,482	2,743,000	2,627,019	0	(1,463)	0	(1,463)	0	0	115,981	115,981	64,133	568	
303901 BH 4	Fairfax Financial Holdings.....	A	03/01/2021	Bank of America.....	03/01/2021	Pierpont.....	2,000,000	1,997,300	2,017,460	1,997,300	0	0	0	0	0	0	20,160	20,160	0	0	
00165K AL 0	ALM Loan Funding SERIES 201618A CLASS (C)	D	08/09/2021	Bank of America.....	08/12/2021	Call 100.0000.....	670,000	670,000	670,000	670,000	0	0	0	0	0	0	0	0	926	893	
00177T AC 7	American Money Management Cor SERIES 201	D	04/07/2021	Societe Generale.....	08/05/2021	Call 100.0000.....	2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	0	0	0	19,802	8,104	

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SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	F o r r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
66706* AA 6	Northstar Mezzanine VII Feeder Sr Unsecu	..	11/22/2021	Direct-Private Placement.....	12/21/2021	Redemption 100.0000.....	209,581	209,581	209,581	209,581	0	0	0	0	0	0	0	0	79	0
73116* AB 4	ISN Polk 5.351% 12/20/23.....	..	06/01/2021	Direct-Private Placement.....	12/31/2021	Redemption 100.0000.....	356	356	356	356	0	0	0	0	0	0	0	0	8	0
73116* AC 2	ISN Polk-Hoffman 5.351% 12/20/23.....	..	06/01/2021	Direct-Private Placement.....	12/31/2021	Redemption 100.0000.....	15	15	15	15	0	0	0	0	0	0	0	0	0	0
74741* AB 5	Q-Centrix 4.709% 05/30/25.....	..	02/23/2021	Direct-Private Placement.....	12/31/2021	Redemption 100.0000.....	5,681	5,681	5,681	5,681	0	0	0	0	0	0	0	0	146	0
74753H AC 0	Qualitor 5.921% 10/19/22.....	..	08/15/2021	Direct-Private Placement.....	10/01/2021	Redemption 100.0000.....	81	81	81	81	0	0	0	0	0	0	0	0	0	0
74754@ AB 7	Qualitor 5.921% 10/19/22.....	..	08/15/2021	Direct-Private Placement.....	10/01/2021	Redemption 100.0000.....	19	19	19	19	0	0	0	0	0	0	0	0	1	0
87758# AA 5	Taymax 2.709% 07/31/25.....	..	12/01/2021	Direct-Private Placement.....	12/31/2021	Redemption 100.0000.....	107	107	107	107	0	0	0	0	0	0	0	0	1	0
87758* AB 7	Taymax 2.709% 07/31/25.....	..	12/01/2021	Direct-Private Placement.....	12/31/2021	Redemption 100.0000.....	7	7	7	7	0	0	0	0	0	0	0	0	0	0
87758@ AA 7	Taymax 2.709% 07/31/25.....	..	12/01/2021	Direct-Private Placement.....	12/31/2021	Redemption 100.0000.....	21	21	21	21	0	0	0	0	0	0	0	0	0	0
87758@ AD 1	Taymax 2.709% 07/31/25.....	..	12/01/2021	Direct-Private Placement.....	12/31/2021	Redemption 100.0000.....	14	14	14	14	0	0	0	0	0	0	0	0	0	0
91830@ AJ 2	VLS 6.103% 10/17/23.....	..	08/31/2021	Direct-Private Placement.....	10/01/2021	Redemption 100.0000.....	797	797	797	797	0	0	0	0	0	0	0	0	31	0
BL3492 92 5	Calpine Corp 2.604% 12/16/27.....	..	12/02/2020	Various.....	12/31/2021	Various.....	3,070	3,036	3,070	3,038	0	3	0	3	0	0	31	31	36	0
BL3674 59 7	DIRECTV FINANCING LLC 5.101% 08/02/27	..	07/22/2021	Credit Suisse.....	12/31/2021	Redemption 100.0000.....	78,750	78,317	78,750	78,295	0	(22)	0	(22)	0	0	455	455	1,802	0
BL3724 69 9	SPIRIT AEROSYSTEMS INC.....	..	10/01/2021	Bank of America.....	12/31/2021	Redemption 100.0000.....	10,625	10,675	10,625	10,705	0	30	0	30	0	0	(80)	(80)	13	0
8299999.	Total - Bonds - Unaffiliated Bank Loans.....						1,638,914	1,638,497	1,638,914	1,638,507	0	11	0	11	0	0	406	406	17,273	0
8399998.	Total - Bonds.....						86,367,801	90,938,410	90,974,538	90,875,751	0	(62,657)	0	(62,657)	0	0	(90,625)	(90,625)	1,290,014	318,060
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																				
35909D 10 9	Frontier Communications.....	..	05/04/2021	Taxable Exchange.....	06/30/2021	Fidelity Capital Markets.....	178,845,000	4,819,873	4,480,687	4,819,873	0	0	0	0	0	0	(339,185)	(339,185)	0	0
9099999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded.....						4,819,873	4,819,873	4,480,687	4,819,873	0	0	0	0	0	0	(339,185)	(339,185)	0	0
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other																				
31338\$ 11 2	FHLB - Dallas Class B.....	..	02/17/2021	Direct-Private Placement.....	02/24/2021	Direct-Private Placement.....	390,000	39,000	39,000	39,000	0	0	0	0	0	0	0	0	0	0
9199999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other.....						39,000	39,000	39,000	39,000	0	0	0	0	0	0	0	0	0	0
9799998.	Total - Common Stocks.....						4,858,873	4,519,687	4,858,873	4,858,873	0	0	0	0	0	0	(339,185)	(339,185)	0	0
9899999.	Total - Preferred and Common Stocks.....						4,858,873	4,519,687	4,858,873	4,858,873	0	0	0	0	0	0	(339,185)	(339,185)	0	0
9999999.	Total - Bonds, Preferred and Common Stocks.....						95,797,283	95,494,225	95,734,624	95,734,624	0	(62,657)	0	(62,657)	0	0	(429,810)	(429,810)	1,290,014	318,060

E15.2

SCHEDULE D - PART 6 - SECTION 1
Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1 CUSIP Identification	2 Description Name of Subsidiary, Controlled or Affiliated Company	3 Foreign	4 NAIC Company Code	5 ID Number	6 NAIC Valuation Method	7 Book/Adjusted Carrying Value	8 Total Amount of Goodwill Included in Book/Adjusted Carrying Value	9 Nonadmitted Amount	Stock of Such Company Owned by Insurer on Statement Date	
									10 Number of Shares	11 % of Outstanding

1. Total amount of goodwill nonadmitted.....\$0

NONE

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SCHEDULE D - PART 6 - SECTION 2

1 CUSIP Identification	2 Name of Lower-Tier Company	3 Name of Company Listed in Section 1 Which Controls Lower-Tier Company	4 Total Amount of Goodwill Included in Amount Shown in Column 8, Section 1	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5 Number of Shares	6 % of Outstanding

NONE

SCHEDULE DA - PART 1

Showing all SHORT-TERM INVESTMENTS Owned December 31 of Current Year

1 Description	Codes 2 3		4 Date Acquired	5 Name of Vendor	6 Maturity Date	7 Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value				12 Par Value	13 Actual Cost	Interest						20 Paid for Accrued Interest
	8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) / Accretion					10 Current Year's Other-Than-Temporary Impairment Recognized	11 Total Foreign Exchange Change in B./A.C.V.	14 Amount Due and Accrued December 31 of Current Year on Bond Not in Default	15 Nonadmitted Due and Accrued			16 Rate of	17 Effective Rate of	18 When Paid	19 Amount Received During Year			
Bonds - Unaffiliated Bank Loans - Acquired																			
Qualitor.....			12/01/2021	Direct-Private Placement.....	10/19/2022	9,927	0	0	0	0	9,927	9,927	54	0	5.92	5.97	FMAN.	0	0
Qualitor.....			12/01/2021	Direct-Private Placement.....	10/19/2022	2,480	0	0	0	0	2,480	2,480	13	0	5.92	5.97	FMAN.	0	0
TownePark Towne Holdings.....			12/01/2021	Direct-Private Placement.....	05/24/2022	73,446	0	0	0	0	73,446	73,446	681	0	5.38	5.42	JAJO.	2,356	0
VistaPharm.....			12/01/2021	Direct-Private Placement.....	04/29/2022	146,386	0	0	0	0	146,386	146,386	828	0	6.17	6.22	FMAN.	5,805	0
VistaPharm.....			12/01/2021	Direct-Private Placement.....	04/29/2022	119,613	0	0	0	0	119,613	119,613	677	0	6.17	6.22	FMAN.	4,744	0
6499999. Unaffiliated Bank Loans - Acquired.....						351,852	0	0	0	0	351,851	351,852	2,253	0	XXX	XXX	XXX	12,905	0
6599999. Total - Unaffiliated Bank Loans.....						351,852	0	0	0	0	351,851	351,852	2,253	0	XXX	XXX	XXX	12,905	0
Total Bonds																			
8299999. Unaffiliated Bank Loans.....						351,852	0	0	0	0	351,851	351,852	2,253	0	XXX	XXX	XXX	12,905	0
8399999. Subtotals - Bonds.....						351,852	0	0	0	0	351,851	351,852	2,253	0	XXX	XXX	XXX	12,905	0
9199999. Total - Short-Term Investments.....						351,852	0	0	0	0	XXX	351,852	2,253	0	XXX	XXX	XXX	12,905	0

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A.	1A	1B	1C	1D	1E	1F	1G
1B.	2A	2B	2C				
1C.	3A	3B	3C				
1D.	4A	4B	4C				
1E.	5A	5B	5C				
1F.	6						

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SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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)	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)
Purchased Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP 108 -Call Options and Warrants																						
Barclays Low vol index 9LBCS0KM	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	12/07/2021	12/07/2022	31,771	7,284,137	229.27.....	0	56,870	0	69,580		69,580	12,710	0	0	0	0		0001.....
Barclays Low vol index 9LBCS0IT	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	05/07/2021	05/05/2022	5,126	1,123,563	219.189.....	0	13,533	0	20,615		20,615	7,082	0	0	0	0		0001.....
Barclays Low vol index 9LBCS0JQ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	09/07/2021	09/07/2022	11,155	2,554,160	228.97.....	0	16,175	0	18,294		18,294	2,119	0	0	0	0		0001.....
Barclays Low vol index 9LBCS0HI	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	01/07/2021	01/07/2022	36,916	7,773,402	210.57.....	0	116,333	0	371,734		371,734	255,400	0	0	0	0		0001.....
Barclays Low vol index 9LBCS0KQ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	12/07/2021	12/07/2022	49,824	11,099,791	222.78.....	0	165,914	0	217,510		217,510	51,596	0	0	0	0		0001.....
Barclays Low vol index 9LBCS0HT	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	02/05/2021	02/07/2022	7,363	1,523,843	206.9595.....	0	29,386	0	100,727		100,727	71,341	0	0	0	0		0001.....
Barclays Low vol index 9LBCS0IP	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	04/07/2021	04/07/2022	45,770	9,615,046	210.0731.....	0	184,646	0	492,610		492,610	307,964	0	0	0	0		0001.....
Barclays Low vol index 9LBCS0JR	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	09/07/2021	09/07/2022	47,692	10,715,915	224.69.....	0	104,445	0	137,269		137,269	32,824	0	0	0	0		0001.....
Barclays Low vol index 9LBCS0HV	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	02/05/2021	02/07/2022	12,121	2,483,902	204.9255.....	0	58,460	0	190,458		190,458	131,999	0	0	0	0		0001.....
Barclays Low vol index 9LBCS0JL	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	08/06/2021	08/04/2022	3,134	696,093	222.11.....	0	8,399	0	11,246		11,246	2,847	0	0	0	0		0001.....
Barclays Low vol index 9LBCS0IB	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	03/05/2021	03/07/2022	5,676	1,167,174	205.6332.....	0	21,626	0	85,204		85,204	63,579	0	0	0	0		0001.....
Barclays Low vol index 9LBCS0IN	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	04/07/2021	04/07/2022	49,492	10,519,554	212.5506.....	0	157,420	0	421,817		421,817	264,398	0	0	0	0		0001.....
Barclays Low vol index 9LBCS0IS	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	05/07/2021	05/05/2022	59,800	13,233,596	221.2976.....	0	128,570	0	175,975		175,975	47,405	0	0	0	0		0001.....
Barclays Low vol index 9LBCS0HM	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	01/07/2021	01/07/2022	16,892	3,480,934	206.07.....	0	81,654	0	246,110		246,110	164,455	0	0	0	0		0001.....
Barclays Low vol index 9LBCS0IW	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	05/07/2021	05/05/2022	39,373	8,364,459	212.4415.....	0	195,684	0	347,735		347,735	152,052	0	0	0	0		0001.....
Barclays Low vol index 9LBCS0IR	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	05/07/2021	05/05/2022	15,920	3,590,196	225.5148.....	0	22,606	0	22,504		22,504	(103)	0	0	0	0		0001.....
Barclays Low vol index 9LBCS0HO	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	02/05/2021	02/07/2022	20,412	4,398,833	215.5023.....	0	34,700	0	110,377		110,377	75,677	0	0	0	0		0001.....
Barclays Low vol index 9LBCS0KD	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	10/07/2021	10/07/2022	17,944	3,891,515	216.87.....	0	71,776	0	124,046		124,046	52,270	0	0	0	0		0001.....
Barclays Low vol index 9LBCS0JN	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	08/06/2021	08/04/2022	19,042	4,148,109	217.84.....	0	76,358	0	110,141		110,141	33,783	0	0	0	0		0001.....
Barclays Low vol index 9LBCS0HX	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	03/05/2021	03/07/2022	19,967	4,307,245	215.7182.....	0	27,554	0	111,267		111,267	83,712	0	0	0	0		0001.....
Barclays Low vol index 9LBCS0IE	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	03/05/2021	03/07/2022	9,556	1,941,902	203.2128.....	0	45,678	0	166,516		166,516	120,838	0	0	0	0		0001.....
Barclays Low vol index 9LBCS0IV	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	05/07/2021	05/05/2022	75,851	16,305,826	214.9718.....	0	299,611	0	516,512		516,512	216,900	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 December 31 of Current Year

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)	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 9LBCS0HF	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573.....	01/07/2021	01/07/2022	27,541	5,968,135	216.7.....	0	46,759	0	108,882		108,882	62,123	0	0	0	0		0001.....
Barclays Low vol index 9LBCS0ID	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573.....	03/05/2021	03/07/2022	26,780	5,485,251	204.8264.....	0	110,066	0	423,526		423,526	313,461	0	0	0	0		0001.....
Barclays Low vol index 9LBCS0HL	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573.....	01/07/2021	01/07/2022	30,029	6,234,020	207.6.....	0	125,954	0	391,567		391,567	265,614	0	0	0	0		0001.....
Barclays Low vol index 9LBCS0JD	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573.....	07/07/2021	07/07/2022	13,786	3,119,267	226.2634.....	0	19,714	0	25,157		25,157	5,443	0	0	0	0		0001.....
Barclays Low vol index 9LBCS0JC	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573.....	06/07/2021	06/07/2022	29,407	6,218,825	211.4743.....	0	145,859	0	290,237		290,237	144,379	0	0	0	0		0001.....
Barclays Low vol index 9LBCS0IZ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573.....	06/07/2021	06/07/2022	3,136	684,247	218.1911.....	0	8,279	0	15,613		15,613	7,334	0	0	0	0		0001.....
Barclays Low vol index 9LBCS0JG	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573.....	07/07/2021	07/07/2022	39,423	8,586,369	217.801.....	0	128,519	0	217,915		217,915	89,396	0	0	0	0		0001.....
Barclays Low vol index 9LBCS0IA	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573.....	03/05/2021	03/07/2022	37,354	7,756,566	207.6502.....	0	116,544	0	485,989		485,989	369,445	0	0	0	0		0001.....
Barclays Low vol index 9LBCS0KB	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573.....	10/07/2021	10/07/2022	3,133	692,769	221.12.....	0	8,365	0	14,450		14,450	6,085	0	0	0	0		0001.....
Barclays Low vol index 9LBCS0IU	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573.....	05/07/2021	05/05/2022	38,714	8,404,051	217.0804.....	0	125,433	0	205,771		205,771	80,338	0	0	0	0		0001.....
Barclays Low vol index 9LBCS0KI	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573.....	11/05/2021	11/07/2022	6,440	1,441,787	223.88.....	0	17,710	0	23,728		23,728	6,018	0	0	0	0		0001.....
Barclays Low vol index 9LBCS0KP	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573.....	12/07/2021	12/07/2022	5,537	1,244,884	224.83.....	0	15,171	0	19,696		19,696	4,525	0	0	0	0		0001.....
Barclays Low vol index 9LBCS0KN	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573.....	12/07/2021	12/07/2022	97,216	22,078,726	227.11.....	0	214,847	0	271,509		271,509	56,661	0	0	0	0		0001.....
Barclays Low vol index 9LBCS0IC	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573.....	03/05/2021	03/07/2022	5,559	1,140,872	205.2298.....	0	22,014	0	85,681		85,681	63,667	0	0	0	0		0001.....
Barclays Low vol index 9LBCS0JJ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573.....	08/06/2021	08/04/2022	12,533	2,864,041	228.52.....	0	18,048	0	18,766		18,766	719	0	0	0	0		0001.....
Barclays Low vol index 9LBCS0IK	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573.....	04/07/2021	04/07/2022	19,756	4,362,303	220.809.....	0	27,609	0	54,823		54,823	27,213	0	0	0	0		0001.....
Barclays Low vol index 9LBCS0IX	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573.....	06/07/2021	06/07/2022	16,743	3,758,604	224.4881.....	0	23,775	0	34,653		34,653	10,878	0	0	0	0		0001.....
Barclays Low vol index 9LBCS0HY	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573.....	03/05/2021	03/07/2022	22,863	4,885,851	213.7012.....	0	38,638	0	166,180		166,180	127,541	0	0	0	0		0001.....
Barclays Low vol index 9LBCS0IF	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573.....	03/05/2021	03/07/2022	4,409	895,076	203.0111.....	0	21,472	0	77,716		77,716	56,244	0	0	0	0		0001.....
Barclays Low vol index 9LBCS0JW	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573.....	09/07/2021	09/07/2022	23,293	5,066,693	217.52.....	0	100,393	0	146,065		146,065	45,672	0	0	0	0		0001.....
Barclays Low vol index 9LBCS0JH	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573.....	07/07/2021	07/07/2022	67,563	14,572,353	215.6854.....	0	268,901	0	465,490		465,490	196,589	0	0	0	0		0001.....
Barclays Low vol index 9LBCS0KL	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573.....	12/07/2021	12/07/2022	12,049	2,788,500	231.43.....	0	17,592	0	20,410		20,410	2,818	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 December 31 of Current Year

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)	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 9LBCS0KJ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP517OUK5573.....	11/05/2021	11/07/2022	...51,411	...11,405,016	221.84.....	.....0	.....171,199	.....0	.....233,358	.....	.....233,358	.....62,160	.....0	.....0	.....0	.....0	.....0	0001.....
Barclays Low vol index 9LBCS0KG	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP517OUK5573.....	11/05/2021	11/07/2022	..102,260	...23,126,099	226.15.....	.....0	.....225,995	.....0	.....294,147	.....	.....294,147	.....68,152	.....0	.....0	.....0	.....0	.....0	0001.....
Barclays Low vol index 9LBCS0HG	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP517OUK5573.....	01/07/2021	01/07/2022	...77,201	...16,571,967	214.66.....	.....0	.....161,265	.....0	.....461,682	.....	.....461,682	.....300,417	.....0	.....0	.....0	.....0	.....0	0001.....
Barclays Low vol index 9LBCS0KE	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP517OUK5573.....	11/05/2021	11/07/2022	...12,194	...2,810,229	230.46.....	.....0	.....17,925	.....0	.....20,942	.....	.....20,942	.....3,017	.....0	.....0	.....0	.....0	.....0	0001.....
Barclays Low vol index 9LBCS0IY	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP517OUK5573.....	06/07/2021	06/07/2022	...51,170	...11,272,244	220.2901.....	.....0	.....109,504	.....0	.....195,445	.....	.....195,445	.....85,942	.....0	.....0	.....0	.....0	.....0	0001.....
Barclays Low vol index 9LBCS0JI	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP517OUK5573.....	07/07/2021	07/07/2022	...27,549	...5,871,978	213.1467.....	.....0	.....137,745	.....0	.....240,700	.....	.....240,700	.....102,955	.....0	.....0	.....0	.....0	.....0	0001.....
Barclays Low vol index 9LBCS0JX	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP517OUK5573.....	09/07/2021	09/07/2022	....5,323	...1,152,110	216.44.....	.....0	.....25,231	.....0	.....36,912	.....	.....36,912	.....11,681	.....0	.....0	.....0	.....0	.....0	0001.....
Barclays Low vol index 9LBCS0KK	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP517OUK5573.....	11/05/2021	11/07/2022	...8,742	...1,920,443	219.68.....	.....0	.....35,493	.....0	.....48,803	.....	.....48,803	.....13,310	.....0	.....0	.....0	.....0	.....0	0001.....
Barclays Low vol index 9LBCS0KR	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP517OUK5573.....	12/07/2021	12/07/2022	...13,340	...2,942,937	220.61.....	.....0	.....54,160	.....0	.....71,407	.....	.....71,407	.....17,247	.....0	.....0	.....0	.....0	.....0	0001.....
Barclays Low vol index 9LBCS0HH	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP517OUK5573.....	01/07/2021	01/07/2022	...6,301	...1,339,026	212.51.....	.....0	.....16,358	.....0	.....51,226	.....	.....51,226	.....34,868	.....0	.....0	.....0	.....0	.....0	0001.....
Barclays Low vol index 9LBCS0IQ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP517OUK5573.....	04/07/2021	04/07/2022	...27,846	...5,792,205	208.0085.....	.....0	.....135,873	.....0	.....354,269	.....	.....354,269	.....218,395	.....0	.....0	.....0	.....0	.....0	0001.....
Barclays Low vol index 9LBCS0JT	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP517OUK5573.....	09/07/2021	09/07/2022	...81,490	...17,961,211	220.41.....	.....0	.....268,917	.....0	.....382,313	.....	.....382,313	.....113,396	.....0	.....0	.....0	.....0	.....0	0001.....
Barclays Low vol index 9LBCS0HQ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP517OUK5573.....	02/05/2021	02/07/2022	...5,633	...1,190,437	211.3326.....	.....0	.....14,623	.....0	.....52,575	.....	.....52,575	.....37,951	.....0	.....0	.....0	.....0	.....0	0001.....
Barclays Low vol index 9LBCS0JK	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP517OUK5573.....	08/06/2021	08/04/2022	...55,303	...12,401,698	224.25.....	.....0	.....120,561	.....0	.....151,468	.....	.....151,468	.....30,907	.....0	.....0	.....0	.....0	.....0	0001.....
Barclays Low vol index 9LBCS0HS	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP517OUK5573.....	02/05/2021	02/07/2022	...9,289	...1,926,226	207.3663.....	.....0	.....35,651	.....0	.....123,300	.....	.....123,300	.....87,649	.....0	.....0	.....0	.....0	.....0	0001.....
Barclays Low vol index 9LBCS0IO	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP517OUK5573.....	04/07/2021	04/07/2022	...9,341	...1,966,150	210.486.....	.....0	.....36,245	.....0	.....96,955	.....	.....96,955	.....60,710	.....0	.....0	.....0	.....0	.....0	0001.....
Barclays Low vol index 9LBCS0JM	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP517OUK5573.....	08/06/2021	08/04/2022	...77,339	...17,012,260	219.97.....	.....0	.....253,672	.....0	.....356,086	.....	.....356,086	.....102,414	.....0	.....0	.....0	.....0	.....0	0001.....
Barclays Low vol index 9LBCS0HK	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP517OUK5573.....	01/07/2021	01/07/2022	...2,772	...576,881	208.11.....	.....0	.....11,079	.....0	.....34,732	.....	.....34,732	.....23,653	.....0	.....0	.....0	.....0	.....0	0001.....
Barclays Low vol index 9LBCS0KF	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP517OUK5573.....	11/05/2021	11/07/2022	...28,186	...6,434,864	228.3.....	.....0	.....50,735	.....0	.....63,160	.....	.....63,160	.....12,426	.....0	.....0	.....0	.....0	.....0	0001.....
Barclays Low vol index 9LBCS0JP	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP517OUK5573.....	08/06/2021	08/04/2022	...8,251	...1,782,381	216.02.....	.....0	.....38,945	.....0	.....57,127	.....	.....57,127	.....18,182	.....0	.....0	.....0	.....0	.....0	0001.....
Barclays Low vol index 9LBCS0JV	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP517OUK5573.....	09/07/2021	09/07/2022	...2,422	...527,608	217.84.....	.....0	.....10,124	.....0	.....14,730	.....	.....14,730	.....4,606	.....0	.....0	.....0	.....0	.....0	0001.....
Barclays Low vol index 9LBCS0JZ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP517OUK5573.....	10/07/2021	10/07/2022	...12,793	...2,910,408	227.5.....018,421028,59928,59910,17900000	0001.....

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SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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)	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 9LBCS0HU	Fixed Annuity Hedge.....	N/A.....	Equity/Index	Barclays Bank PLC	G5GSEF7VJP517OUK5573.....	02/05/2021	02/07/2022	22,243	4,594,352	206.5527.....	0	92,242	0	313,328	313,328	221,086	0	0	0	0	0	0001.....
Barclays Low vol index 9LBCS0HN	Fixed Annuity Hedge.....	N/A.....	Equity/Index	Barclays Bank PLC	G5GSEF7VJP517OUK5573.....	01/07/2021	01/07/2022	3,544	729,568	205.86.....	0	17,453	0	52,379	52,379	34,926	0	0	0	0	0	0001.....
Barclays Low vol index 9LBCS0JO	Fixed Annuity Hedge.....	N/A.....	Equity/Index	Barclays Bank PLC	G5GSEF7VJP517OUK5573.....	08/06/2021	08/04/2022	27,409	5,950,220	217.09.....	0	117,585	0	171,013	171,013	53,429	0	0	0	0	0	0001.....
Barclays Low vol index 9LBCS0JS	Fixed Annuity Hedge.....	N/A.....	Equity/Index	Barclays Bank PLC	G5GSEF7VJP517OUK5573.....	09/07/2021	09/07/2022	2,503	557,043	222.55.....	0	6,733	0	9,281	9,281	2,548	0	0	0	0	0	0001.....
Barclays Low vol index 9LBCS0HZ	Fixed Annuity Hedge.....	N/A.....	Equity/Index	Barclays Bank PLC	G5GSEF7VJP517OUK5573.....	03/05/2021	03/07/2022	52,279	11,066,638	211.6842.....	0	108,218	0	476,068	476,068	367,851	0	0	0	0	0	0001.....
Barclays Low vol index 9LBCS0KH	Fixed Annuity Hedge.....	N/A.....	Equity/Index	Barclays Bank PLC	G5GSEF7VJP517OUK5573.....	11/05/2021	11/07/2022	2,602	582,822	223.99.....	0	7,077	0	9,476	9,476	2,399	0	0	0	0	0	0001.....
Barclays Low vol index 9LBCS0JA	Fixed Annuity Hedge.....	N/A.....	Equity/Index	Barclays Bank PLC	G5GSEF7VJP517OUK5573.....	06/07/2021	06/07/2022	29,919	6,465,260	216.0921.....	0	96,638	0	189,246	189,246	92,607	0	0	0	0	0	0001.....
Barclays Low vol index 9LBCS0JY	Fixed Annuity Hedge.....	N/A.....	Equity/Index	Barclays Bank PLC	G5GSEF7VJP517OUK5573.....	09/07/2021	09/07/2022	308	66,436	215.7.....	0	1,558	0	2,283	2,283	724	0	0	0	0	0	0001.....
Barclays Low vol index 9LBCS0JF	Fixed Annuity Hedge.....	N/A.....	Equity/Index	Barclays Bank PLC	G5GSEF7VJP517OUK5573.....	07/07/2021	07/07/2022	3,250	714,729	219.9166.....	0	8,645	0	14,104	14,104	5,459	0	0	0	0	0	0001.....
Barclays Low vol index 9LBCS0KC	Fixed Annuity Hedge.....	N/A.....	Equity/Index	Barclays Bank PLC	G5GSEF7VJP517OUK5573.....	10/07/2021	10/07/2022	85,948	18,821,753	218.99.....	0	281,916	0	489,181	489,181	207,266	0	0	0	0	0	0001.....
Barclays Low vol index 9LBCS0JU	Fixed Annuity Hedge.....	N/A.....	Equity/Index	Barclays Bank PLC	G5GSEF7VJP517OUK5573.....	09/07/2021	09/07/2022	16,684	3,641,450	218.26.....	0	67,070	0	97,417	97,417	30,347	0	0	0	0	0	0001.....
Barclays Low vol index 9LBCS0JB	Fixed Annuity Hedge.....	N/A.....	Equity/Index	Barclays Bank PLC	G5GSEF7VJP517OUK5573.....	06/07/2021	06/07/2022	70,273	15,037,937	213.9931.....	0	276,876	0	551,346	551,346	274,471	0	0	0	0	0	0001.....
Barclays Low vol index 9LBCS0KA	Fixed Annuity Hedge.....	N/A.....	Equity/Index	Barclays Bank PLC	G5GSEF7VJP517OUK5573.....	10/07/2021	10/07/2022	105,796	23,618,957	223.25.....	0	229,577	0	389,335	389,335	159,757	0	0	0	0	0	0001.....
Barclays Low vol index 9LBCS0HJ	Fixed Annuity Hedge.....	N/A.....	Equity/Index	Barclays Bank PLC	G5GSEF7VJP517OUK5573.....	01/07/2021	01/07/2022	7,378	1,538,461	208.52.....	0	28,361	0	89,419	89,419	61,058	0	0	0	0	0	0001.....
Barclays Low vol index 9LBCS0IM	Fixed Annuity Hedge.....	N/A.....	Equity/Index	Barclays Bank PLC	G5GSEF7VJP517OUK5573.....	04/07/2021	04/07/2022	67,752	14,680,490	216.6798.....	0	142,860	0	355,057	355,057	212,198	0	0	0	0	0	0001.....
Barclays Low vol index 9LBCS0IL	Fixed Annuity Hedge.....	N/A.....	Equity/Index	Barclays Bank PLC	G5GSEF7VJP517OUK5573.....	04/07/2021	04/07/2022	18,788	4,109,770	218.7444.....	0	32,199	0	73,134	73,134	40,934	0	0	0	0	0	0001.....
Barclays Low vol index 9LBCS0HP	Fixed Annuity Hedge.....	N/A.....	Equity/Index	Barclays Bank PLC	G5GSEF7VJP517OUK5573.....	02/05/2021	02/07/2022	70,532	15,056,346	213.4683.....	0	147,412	0	512,591	512,591	365,179	0	0	0	0	0	0001.....
Barclays Low vol index 9LBCS0KO	Fixed Annuity Hedge.....	N/A.....	Equity/Index	Barclays Bank PLC	G5GSEF7VJP517OUK5573.....	12/07/2021	12/07/2022	2,618	588,893	224.94.....	0	7,095	0	9,208	9,208	2,113	0	0	0	0	0	0001.....
Barclays Low vol index 9LBCS0HR	Fixed Annuity Hedge.....	N/A.....	Equity/Index	Barclays Bank PLC	G5GSEF7VJP517OUK5573.....	02/05/2021	02/07/2022	37,132	7,775,452	209.4003.....	0	116,929	0	417,571	417,571	300,642	0	0	0	0	0	0001.....
Barclays Low vol index 9LBCS0HW	Fixed Annuity Hedge.....	N/A.....	Equity/Index	Barclays Bank PLC	G5GSEF7VJP517OUK5573.....	02/05/2021	02/07/2022	4,422	905,281	204.7221.....	0	21,725	0	70,383	70,383	48,657	0	0	0	0	0	0001.....
Barclays Low vol index 9LBCS0JE	Fixed Annuity Hedge.....	N/A.....	Equity/Index	Barclays Bank PLC	G5GSEF7VJP517OUK5573.....	07/07/2021	07/07/2022	56,819	12,615,648	222.0322.....	0	122,729	0	189,230	189,230	66,501	0	0	0	0	0	0001.....
Credit Suisse Balanced Trend 5 9CCS0DA	Fixed Annuity Hedge.....	N/A.....	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868...	07/14/2021	07/13/2022	19,360	5,425,834	280.26.....	0	122,853	0	88,197	88,197	(34,656)	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 December 31 of Current Year

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)	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)
Credit Suisse Balanced Trend 5 9CCSS0CS	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	05/14/2021	05/12/2022	14,013	3,839,001	273.96.....	0	86,855	0	105,064		105,064	18,209	0	0	0	0		0001.....
Credit Suisse Balanced Trend 5 9CCSS0DR	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	11/12/2021	09/14/2022	311	87,512	281.39.....	0	1,701	0	1,464		1,464	(237)	0	0	0	0		0001.....
Credit Suisse Balanced Trend 5 9CCSS0DO	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	11/12/2021	11/14/2022	5,805	1,624,994	279.93.....	0	38,965	0	34,465		34,465	(4,500)	0	0	0	0		0001.....
Credit Suisse Balanced Trend 5 9CCSS0CJ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	02/12/2021	02/13/2022	7,566	2,043,728	270.12.....	0	46,439	0	74,563		74,563	28,124	0	0	0	0		0001.....
Credit Suisse Balanced Trend 5 9CCSS0CC	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	01/14/2021	01/13/2022	29,083	7,769,523	267.15.....	0	186,072	0	371,354		371,354	185,282	0	0	0	0		0001.....
Credit Suisse Balanced Trend 5 9CCSS0DG	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	09/14/2021	09/14/2022	11,774	3,313,086	281.39.....	0	79,335	0	55,408		55,408	(23,927)	0	0	0	0		0001.....
Credit Suisse Balanced Trend 5 9CCSS0CU	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	05/20/2021	04/13/2022	11,590	3,175,428	273.98.....	0	74,519	0	82,774		82,774	8,255	0	0	0	0		0001.....
Credit Suisse Balanced Trend 5 9CCSS0DU	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	12/14/2021	12/14/2022	9,741	2,700,400	277.22.....	0	64,520	0	73,590		73,590	9,070	0	0	0	0		0001.....
Credit Suisse Balanced Trend 5 9CCSS0DW	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	12/14/2021	12/14/2022	28,773	7,976,451	277.22.....	0	190,581	0	217,371		217,371	26,790	0	0	0	0		0001.....
Credit Suisse Balanced Trend 5 9CCSS0CW	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	06/14/2021	06/13/2022	50,824	14,180,912	279.02.....	0	339,579	0	244,211		244,211	(95,368)	0	0	0	0		0001.....
Credit Suisse Balanced Trend 5 9CCSS0CG	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	01/19/2021	01/13/2022	10,739	2,868,924	267.15.....	0	64,016	0	137,124		137,124	73,107	0	0	0	0		0001.....
Credit Suisse Balanced Trend 5 9CCSS0CI	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	02/12/2021	02/13/2022	23,491	6,345,389	270.12.....	0	155,290	0	231,503		231,503	76,213	0	0	0	0		0001.....
Credit Suisse Balanced Trend 5 9CCSS0CM	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	03/12/2021	03/13/2022	18,544	5,010,589	270.2.....	0	113,834	0	184,394		184,394	70,560	0	0	0	0		0001.....
Credit Suisse Balanced Trend 5 9CCSS0DC	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	08/13/2021	08/12/2022	98,455	27,735,758	281.71.....	0	663,183	0	416,509		416,509	(246,673)	0	0	0	0		0001.....
Credit Suisse Balanced Trend 5 9CCSS0CO	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	04/14/2021	04/13/2022	51,261	14,044,489	273.98.....	0	336,319	0	366,099		366,099	29,780	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	88,007		88,007	9,605	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	478,792		478,792	(206,763)	0	0	0	0		0001.....
Credit Suisse Balanced Trend 5 9CCSS0DS	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	11/12/2021	10/14/2022	10,303	2,838,683	275.52.....	0	90,102	0	82,485		82,485	(7,617)	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	550,349		550,349	191,240	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	94,238		94,238	(55,811)	0	0	0	0		0001.....
Credit Suisse Balanced Trend 5 9CCSS0DM	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	11/12/2021	11/14/2022	8,728	2,443,229	279.93.....	0	58,585	0	51,819		51,819	(6,766)	0	0	0	0		0001.....
Credit Suisse Balanced Trend 5 9CCSS0DQ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	11/12/2021	04/14/2022	395	108,222	273.98.....	0	3,099	0	2,821		2,821	(278)	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 December 31 of Current Year

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)	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)
Credit Suisse Balanced Trend 5 9CCSS0CP	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	04/14/2021	04/13/2022	13,089	3,586,124	273.98.....	0	85,876	0	93,480		93,480	7,604	0	0	0	0		0001.....
Credit Suisse Balanced Trend 5 9CCSS0DI	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	10/14/2021	10/14/2022	106,874	29,445,924	275.52.....	0	704,794	0	855,620		855,620	150,826	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	143,929		143,929	75,709	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	33,361		33,361	(13,028)	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	1,209,062		1,209,062	(571,859)	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	396,828		396,828	50,065	0	0	0	0		0001.....
Credit Suisse Balanced Trend 5 9CCSS0DT	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	12/14/2021	12/14/2022	189,090	52,419,530	277.22.....	0	1,252,455	0	1,428,516		1,428,516	176,061	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	155,843		155,843	78,895	0	0	0	0		0001.....
Credit Suisse Balanced Trend 5 9CCSS0DL	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	11/12/2021	11/14/2022	138,508	38,772,544	279.93.....	0	929,710	0	822,331		822,331	(107,379)	0	0	0	0		0001.....
Credit Suisse Balanced Trend 5 9CCSS0DJ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	10/14/2021	10/14/2022	13,676	3,768,012	275.52.....	0	90,188	0	109,488		109,488	19,300	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	7,460		7,460	(4,602)	0	0	0	0		0001.....
Global Balanced Index 9BSGS0DU	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41...	10/07/2021	10/07/2022	93,163	37,183,217	399.12.....	0	795,725	0	748,879		748,879	(46,846)	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	89,584		89,584	(134,622)	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	78,337		78,337	(146,596)	0	0	0	0		0001.....
Global Balanced Index 9BSGS0ED	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41...	11/26/2021	11/28/2022	19,484	7,839,193	402.34.....	0	167,757	0	139,130		139,130	(28,627)	0	0	0	0		0001.....
Global Balanced Index 9BSGS0DZ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41...	10/28/2021	10/14/2022	10,134	4,042,858	398.94.....	0	74,485	0	83,185		83,185	8,700	0	0	0	0		0001.....
Global Balanced Index 9BSGS0EF	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41...	12/14/2021	12/14/2022	29,561	12,000,584	405.96.....	0	255,608	0	173,568		173,568	(82,040)	0	0	0	0		0001.....
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	53,991		53,991	(65,857)	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	1,035		1,035	(29,973)	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	405.75.....	0	322,888	0	113,358		113,358	(209,530)	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	51,979		51,979	(91,897)	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	23,278	9,313,528	400.1.....	0	199,260	0	94,315		94,315	(104,945)	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 December 31 of Current Year

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)	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 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	77,797		77,797	(130,139)	0	0	0	0		0001.....
Global Balanced Index 9BSGS0DQ	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	18,783		18,783	(28,790)	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	114,052		114,052	(113,053)	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	1,246		1,246	(10,131)	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	53,028		53,028	(92,187)	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	14,356		14,356	(147,486)	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	96,503		96,503	(55,909)	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	13,375		13,375	(35,929)	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	71,678		71,678	(200,147)	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	101,561		101,561	(258,575)	0	0	0	0		0001.....
Global Balanced Index 9BSGS0EG	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	12/21/2021	12/21/2022	24,073	9,731,510	404.25.....	0	207,281	0	158,560		158,560	(48,721)	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	67,806		67,806	(74,763)	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	19,993		19,993	(79,690)	0	0	0	0		0001.....
Global Balanced Index 9BSGS0DW	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	10/21/2021	10/21/2022	22,721	8,997,743	396.01.....	0	192,554	0	222,901		222,901	30,346	0	0	0	0		0001.....
Global Balanced Index 9BSGS0BU	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	02/12/2021	02/14/2022	18,323	7,481,464	408.31.....	0	160,105	0	13,554		13,554	(146,551)	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	166,106		166,106	(434,205)	0	0	0	0		0001.....
Global Balanced Index 9BSGS0EI	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	12/30/2021	11/21/2022	5,760	2,334,989	405.38.....	0	35,482	0	33,701		33,701	(1,781)	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	6,771		6,771	(7,113)	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	2,518		2,518	(59,271)	0	0	0	0		0001.....
Global Balanced Index 9BSGS0BQ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	01/28/2021	01/28/2022	12,983	5,248,897	404.29.....	0	112,323	0	14,562		14,562	(97,761)	0	0	0	0		0001.....
Global Balanced Index 9BSGS0EC	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	11/19/2021	11/21/2022	19,675	7,975,852	405.38.....	0	170,684	0	115,116		115,116	(55,568)	0	0	0	0		0001.....
Global Balanced Index 9BSGS0DV	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	10/14/2021	10/14/2022	16,466	6,568,946	398.94.....	0	140,572	0	135,161		135,161	(5,411)	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 December 31 of Current Year

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)	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 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	.....126,307		.....126,307	.....(272,129)	.....0	.....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	.....32,581		.....32,581	.....(56,622)	.....0	.....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	.....68,155		.....68,155	.....(203,365)	.....0	.....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	.....26,496		.....26,496	.....(21,459)	.....0	.....0	.....0	.....0	.....0	.....0001.....
Global Balanced Index 9BSGS0EJ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	12/30/2021	12/28/2022	...10,000	...4,028,000	402.8.....	.....0	.....75,900	.....0	.....72,433		.....72,433	.....(3,467)	.....0	.....0	.....0	.....0	.....0	.....0001.....
Global Balanced Index 9BSGS0DO	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	.....21,939		.....21,939	.....(29,678)	.....0	.....0	.....0	.....0	.....0	.....0001.....
Global Balanced Index 9BSGS0DX	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	10/28/2021	10/28/2022	...28,543	...11,322,723	396.69.....	.....0	.....242,304	.....0	.....271,595		.....271,595	.....29,291	.....0	.....0	.....0	.....0	.....0	.....0001.....
Global Balanced Index 9BSGS0EE	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	12/07/2021	12/07/2022	...84,852	...34,463,488	406.16.....	.....0	.....734,071	.....0	.....486,053		.....486,053	.....(248,017)	.....0	.....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	...33,968	...13,764,173	405.21.....	.....0	.....294,503	.....0	.....128,340		.....128,340	.....(166,163)	.....0	.....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	.....48,740		.....48,740	.....(43,492)	.....0	.....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	.....383,644		.....383,644	.....(71,396)	.....0	.....0	.....0	.....0	.....0	.....0001.....
Global Balanced Index 9BSGS0EA	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	11/05/2021	11/07/2022	...79,621	...32,172,457	404.07.....	.....0	.....688,491	.....0	.....494,161		.....494,161	.....(194,330)	.....0	.....0	.....0	.....0	.....0	.....0001.....
Global Balanced Index 9BSGS0CO	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	.....79,015		.....79,015	.....(48,652)	.....0	.....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	.....25,021		.....25,021	.....(29,308)	.....0	.....0	.....0	.....0	.....0	.....0001.....
Global Balanced Index 9BSGS0EB	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	11/12/2021	11/14/2022	...31,256	...12,588,979	402.77.....	.....0	.....269,406	.....0	.....212,889		.....212,889	.....(56,517)	.....0	.....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	.....2,279		.....2,279	.....(132,860)	.....0	.....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	.....288,558		.....288,558	.....(414,266)	.....0	.....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	.....63,095		.....63,095	.....(98,661)	.....0	.....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	.....50,363		.....50,363	.....(35,540)	.....0	.....0	.....0	.....0	.....0	.....0001.....
Global Balanced Index 9BSGS0EH	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	12/28/2021	12/28/2022	...10,517	...4,236,248	402.8.....	.....0	.....90,236	.....0	.....76,178		.....76,178	.....(14,058)	.....0	.....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	.....49,035		.....49,035	.....(143,956)	.....0	.....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.....0134,983066,678	66,678(68,305)000000001.....

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SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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)	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 9BSGSODP	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	12,346		12,346	(23,883)	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	44,514		44,514	(68,490)	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	4,019		4,019	(169,375)	0	0	0	0		0001.....
Global Balanced Index 9BSGS0CQ	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	60,675		60,675	(41,545)	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	61,785		61,785	(75,597)	0	0	0	0		0001.....
MSCI EM FLEX OPTION 9MXFS0AE	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	10/21/2021	10/21/2022	33	42,669	1293.....	0	328,482	0	196,818		196,818	(131,664)	0	0	0	0		0001.....
MSCI EM FLEX OPTION 9MXFS0AG	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	12/21/2021	12/21/2022	44	52,961	1203.66.....	0	454,916	0	502,776		502,776	47,860	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	1350.52.....	0	286,056	0	48,847		48,847	(237,210)	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	1330.04.....	0	310,781	0	53,894		53,894	(256,887)	0	0	0	0		0001.....
MSCI Emerging Markets 9MMSS0AI	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653...	01/21/2021	01/21/2022	2,949	4,146,500	1406.07.....	0	371,232	0	43		43	(371,189)	0	0	0	0		0001.....
MSCI Emerging Markets 9MCS0AM	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	02/19/2021	02/18/2022	2,625	3,753,829	1430.03.....	0	339,469	0	769		769	(338,701)	0	0	0	0		0001.....
MSCI Emerging Markets 9MCS0AO	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	08/20/2021	08/19/2022	3,449	4,210,470	1220.78.....	0	330,933	0	287,578		287,578	(43,355)	0	0	0	0		0001.....
MSCI Emerging Markets 9MMSS0AK	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653...	04/21/2021	04/21/2022	2,857	3,819,409	1336.86.....	0	292,105	0	27,905		27,905	(264,200)	0	0	0	0		0001.....
MSCI Emerging Markets 9MMSS0AM	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653...	09/21/2021	09/21/2022	3,079	3,883,881	1261.41.....	0	344,837	0	210,215		210,215	(134,622)	0	0	0	0		0001.....
MSCI Emerging Markets 9MWFS0AA	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Wells Fargo..... KB1H1DSPRFMYMCUFXT09.	07/21/2021	07/21/2022	3,613	4,740,798	1312.15.....	0	354,300	0	124,106		124,106	(230,194)	0	0	0	0		0001.....
MSCI Emerging Markets 9MWFS0AC	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Wells Fargo..... KB1H1DSPRFMYMCUFXT09.	11/19/2021	11/21/2022	3,326	4,221,426	1269.22.....	0	344,278	0	251,341		251,341	(92,936)	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	1336.84.....	0	340,558	0	14,365		14,365	(326,194)	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	614,463		614,463	302,289	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	321,796		321,796	(35,658)	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	403,533		403,533	102,256	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	524,420		524,420	102,818	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	299,677		299,677	(60,195)	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 December 31 of Current Year

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)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Merrill Lynch GPA index 9GMLS0CH	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80....	11/05/2021	11/07/2022	...46,815	...10,597,043	226.36.....	.....0	.....286,976	.....0	.....204,535		.....204,535	.....(82,441)	.....0	.....0	.....0	.....0	.....0	.....0001.....
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	.....219,719		.....219,719	.....(98,734)	.....0	.....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	.....641,945		.....641,945	.....235,306	.....0	.....0	.....0	.....0	.....0	.....0001.....
Merrill Lynch GPA index 9GMLS0CG	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80....	10/07/2021	10/07/2022	...57,253	...12,628,294	220.57.....	.....0	.....342,373	.....0	.....408,553		.....408,553	.....66,180	.....0	.....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	.....555,252		.....555,252	.....249,987	.....0	.....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	.....453,757		.....453,757	.....85,261	.....0	.....0	.....0	.....0	.....0	.....0001.....
Merrill Lynch GPA index 9GMLS0CI	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80....	12/07/2021	12/07/2022	...52,513	...11,727,728	223.33.....	.....0	.....317,468	.....0	.....318,141		.....318,141	.....673	.....0	.....0	.....0	.....0	.....0	.....0001.....
PIMCO US Fundamental Balanced 9DMSS0BZ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653...	06/28/2021	06/28/2022	...6,814	...1,985,531	291.39.....	.....0	.....41,497	.....0	.....61,081		.....61,081	.....19,584	.....0	.....0	.....0	.....0	.....0	.....0001.....
PIMCO US Fundamental Balanced 9DMSS0CA	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653...	07/07/2021	07/07/2022	...24,982	...7,347,456	294.11.....	.....0	.....153,639	.....0	.....180,304		.....180,304	.....26,665	.....0	.....0	.....0	.....0	.....0	.....0001.....
PIMCO US Fundamental Balanced 9DMSS0CI	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653...	09/07/2021	09/07/2022	...37,753	...11,304,003	299.42.....	.....0	.....236,334	.....0	.....188,366		.....188,366	.....(47,967)	.....0	.....0	.....0	.....0	.....0	.....0001.....
PIMCO US Fundamental Balanced 9DMSS0CS	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653...	11/19/2021	11/21/2022	...14,614	...4,315,076	295.27.....	.....0	.....90,168	.....0	.....113,119		.....113,119	.....22,951	.....0	.....0	.....0	.....0	.....0	.....0001.....
PIMCO US Fundamental Balanced 9DMSS0CM	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653...	10/07/2021	10/07/2022	...56,298	...16,526,278	293.55.....	.....0	.....345,670	.....0	.....471,765		.....471,765	.....126,095	.....0	.....0	.....0	.....0	.....0	.....0001.....
PIMCO US Fundamental Balanced 9DMSS0BR	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653...	04/28/2021	04/28/2022	...7,570	...2,171,152	286.81.....	.....0	.....45,344	.....0	.....92,407		.....92,407	.....47,063	.....0	.....0	.....0	.....0	.....0	.....0001.....
PIMCO US Fundamental Balanced 9DMSS0CW	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653...	12/21/2021	12/21/2022	...14,708	...4,361,952	296.57.....	.....0	.....90,748	.....0	.....106,957		.....106,957	.....16,209	.....0	.....0	.....0	.....0	.....0	.....0001.....
PIMCO US Fundamental Balanced 9DMSS0BC	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653...	01/21/2021	01/21/2022	...5,611	...1,642,227	292.68.....	.....0	.....34,339	.....0	.....35,104		.....35,104	.....765	.....0	.....0	.....0	.....0	.....0	.....0001.....
PIMCO US Fundamental Balanced 9DMSS0BL	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653...	03/12/2021	03/14/2022	...7,317	...2,083,882	284.8.....	.....0	.....43,536	.....0	.....102,134		.....102,134	.....58,598	.....0	.....0	.....0	.....0	.....0	.....0001.....
PIMCO US Fundamental Balanced 9DMSS0CU	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653...	12/07/2021	12/07/2022	...50,797	...14,899,268	293.31.....	.....0	.....311,386	.....0	.....456,405		.....456,405	.....145,020	.....0	.....0	.....0	.....0	.....0	.....0001.....
PIMCO US Fundamental Balanced 9DMSS0CF	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653...	08/13/2021	08/12/2022	...16,601	...4,992,253	300.72.....	.....0	.....104,420	.....0	.....69,139		.....69,139	.....(35,282)	.....0	.....0	.....0	.....0	.....0	.....0001.....
PIMCO US Fundamental Balanced 9DMSS0CV	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653...	12/14/2021	12/14/2022	...20,839	...6,165,218	295.85.....	.....0	.....128,785	.....0	.....158,360		.....158,360	.....29,575	.....0	.....0	.....0	.....0	.....0	.....0001.....
PIMCO US Fundamental Balanced 9DMSS0CP	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653...	10/28/2021	10/28/2022	...15,105	...4,455,220	294.95.....	.....0	.....93,047	.....0	.....116,736		.....116,736	.....23,689	.....0	.....0	.....0	.....0	.....0	.....0001.....
PIMCO US Fundamental Balanced 9DMSS0BO	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653...	04/07/2021	04/07/2022	...22,568	...6,440,230	285.37.....	.....0	.....134,505	.....0	.....303,468		.....303,468	.....168,963	.....0	.....0	.....0	.....0	.....0	.....0001.....
PIMCO US Fundamental Balanced 9DMSS0BF	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653...	02/12/2021	02/14/2022	...9,444	...2,754,720	291.69.....	.....0	.....57,608	.....0	.....69,885		.....69,885	.....12,277	.....0	.....0	.....0	.....0	.....0	.....0001.....

E18.9

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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)	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)
PIMCO US Fundamental Balanced 9DMSS0BX	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653...	06/14/2021	06/14/2022	8,270	2,417,735	292.35.....	0	50,530	0	67,468		67,468	16,938	0	0	0	0		0001.....
PIMCO US Fundamental Balanced 9DMSS0BB	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653...	01/14/2021	01/14/2022	5,085	1,487,769	292.58.....	0	31,069	0	32,025		32,025	956	0	0	0	0		0001.....
PIMCO US Fundamental Balanced 9DMSS0CN	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653...	10/14/2021	10/14/2022	16,185	4,755,153	293.8.....	0	99,376	0	134,118		134,118	34,742	0	0	0	0		0001.....
PIMCO US Fundamental Balanced 9DMSS0BT	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653...	05/14/2021	05/13/2022	11,509	3,351,306	291.19.....	0	70,090	0	100,028		100,028	29,938	0	0	0	0		0001.....
PIMCO US Fundamental Balanced 9DMSS0CQ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653...	11/05/2021	11/07/2022	41,476	12,368,973	298.22.....	0	258,395	0	253,117		253,117	(5,278)	0	0	0	0		0001.....
PIMCO US Fundamental Balanced 9DMSS0CH	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653...	08/27/2021	08/26/2022	14,066	4,211,220	299.39.....	0	88,053	0	68,719		68,719	(19,334)	0	0	0	0		0001.....
PIMCO US Fundamental Balanced 9DMSS0CJ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653...	09/14/2021	09/14/2022	17,880	5,325,916	297.87.....	0	111,392	0	103,556		103,556	(7,836)	0	0	0	0		0001.....
PIMCO US Fundamental Balanced 9DMSS0BP	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653...	04/14/2021	04/14/2022	8,505	2,430,389	285.76.....	0	50,775	0	111,446		111,446	60,671	0	0	0	0		0001.....
PIMCO US Fundamental Balanced 9DMSS0BU	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653...	05/21/2021	05/20/2022	5,103	1,484,718	290.95.....	0	31,026	0	45,608		45,608	14,581	0	0	0	0		0001.....
PIMCO US Fundamental Balanced 9DMSS0CX	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653...	12/28/2021	12/28/2022	8,664	2,586,984	298.59.....	0	53,803	0	54,859		54,859	1,055	0	0	0	0		0001.....
PIMCO US Fundamental Balanced 9DMSS0BY	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653...	06/21/2021	06/21/2022	9,963	2,895,746	290.65.....	0	60,475	0	94,086		94,086	33,611	0	0	0	0		0001.....
PIMCO US Fundamental Balanced 9DMSS0BD	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653...	01/28/2021	01/28/2022	4,135	1,203,244	290.99.....	0	25,141	0	32,672		32,672	7,531	0	0	0	0		0001.....
PIMCO US Fundamental Balanced 9DMSS0BK	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653...	03/05/2021	03/07/2022	17,695	5,049,622	285.37.....	0	105,462	0	237,152		237,152	131,690	0	0	0	0		0001.....
PIMCO US Fundamental Balanced 9DMSS0BV	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653...	05/28/2021	05/27/2022	9,167	2,670,164	291.28.....	0	55,827	0	80,220		80,220	24,393	0	0	0	0		0001.....
PIMCO US Fundamental Balanced 9DMSS0BJ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653...	02/26/2021	02/28/2022	8,036	2,291,465	285.15.....	0	47,895	0	109,407		109,407	61,512	0	0	0	0		0001.....
PIMCO US Fundamental Balanced 9DMSS0CC	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653...	07/21/2021	07/21/2022	9,986	2,950,763	295.49.....	0	61,713	0	65,183		65,183	3,469	0	0	0	0		0001.....
PIMCO US Fundamental Balanced 9DMSS0BE	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653...	02/05/2021	02/07/2022	8,588	2,501,427	291.27.....	0	52,301	0	66,242		66,242	13,941	0	0	0	0		0001.....
PIMCO US Fundamental Balanced 9DMSS0BM	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653...	03/19/2021	03/21/2022	7,340	2,083,239	283.82.....	0	43,526	0	109,445		109,445	65,919	0	0	0	0		0001.....
PIMCO US Fundamental Balanced 9DMSS0BS	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653...	05/07/2021	05/06/2022	25,633	7,322,835	292.43.....	0	156,618	0	197,419		197,419	40,801	0	0	0	0		0001.....
PIMCO US Fundamental Balanced 9DMSS0CE	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653...	08/06/2021	08/05/2022	38,869	11,563,528	297.5.....	0	241,765	0	217,109		217,109	(24,656)	0	0	0	0		0001.....
PIMCO US Fundamental Balanced 9DMSS0CG	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653...	08/20/2021	08/19/2022	10,375	3,124,846	301.19.....	0	65,259	0	41,952		41,952	(23,306)	0	0	0	0		0001.....
PIMCO US Fundamental Balanced 9DMSS0CK	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653...	09/21/2021	09/21/2022	19,664	5,802,256	295.07.....	0	121,327	0	144,553		144,553	23,226	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 December 31 of Current Year

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)	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)
PIMCO US Fundamental Balanced 9DMSS0BG	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGNF3BB653...	02/19/2021	02/18/2022	7,354	2,128,615	289.45.....	0	44,492	0	69,563		69,563	25,071	0	0	0	0		0001.....
PIMCO US Fundamental Balanced 9DMSS0BA	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGNF3BB653...	01/07/2021	01/07/2022	11,816	3,474,849	294.08.....	0	72,668	0	56,755		56,755	(15,913)	0	0	0	0		0001.....
PIMCO US Fundamental Balanced 9DMSS0CR	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGNF3BB653...	11/12/2021	11/14/2022	16,497	4,896,805	296.83.....	0	102,281	0	113,057		113,057	10,776	0	0	0	0		0001.....
PIMCO US Fundamental Balanced 9DMSS0CD	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGNF3BB653...	07/28/2021	07/28/2022	12,409	3,686,590	297.09.....	0	77,060	0	70,927		70,927	(6,133)	0	0	0	0		0001.....
PIMCO US Fundamental Balanced 9DMSS0BW	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGNF3BB653...	06/07/2021	06/07/2022	22,165	6,465,309	291.69.....	0	135,207	0	189,723		189,723	54,517	0	0	0	0		0001.....
PIMCO US Fundamental Balanced 9DMSS0BQ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGNF3BB653...	04/21/2021	04/21/2022	7,714	2,223,329	288.22.....	0	46,438	0	84,338		84,338	37,899	0	0	0	0		0001.....
PIMCO US Fundamental Balanced 9DMSS0BN	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGNF3BB653...	03/26/2021	03/28/2022	8,444	2,406,624	285.01.....	0	50,326	0	116,294		116,294	65,968	0	0	0	0		0001.....
PIMCO US Fundamental Balanced 9DMSS0CL	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGNF3BB653...	09/28/2021	09/28/2022	31,703	9,275,664	292.58.....	0	193,705	0	282,619		282,619	88,913	0	0	0	0		0001.....
PIMCO US Fundamental Balanced 9DMSS0CB	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGNF3BB653...	07/14/2021	07/14/2022	16,401	4,831,571	294.59.....	0	101,030	0	114,657		114,657	13,627	0	0	0	0		0001.....
PIMCO US Fundamental Balanced 9DMSS0CT	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGNF3BB653...	11/26/2021	11/28/2022	12,245	3,612,153	294.99.....	0	75,552	0	97,369		97,369	21,817	0	0	0	0		0001.....
PIMCO US Fundamental Balanced 9DMSS0CO	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGNF3BB653...	10/21/2021	10/21/2022	14,274	4,196,413	293.99.....	0	87,642	0	117,457		117,457	29,815	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	2322.34.....	0	434,764	0	225,026		225,026	(209,739)	0	0	0	0		0001.....
Russell 2000 FLEX Call Option 9RWXS0BO	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	11/26/2021	11/28/2022	36	80,854	2245.94.....	0	787,680	0	688,122		688,122	(99,558)	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	2275.61.....	0	519,480	0	385,960		385,960	(133,520)	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	2239.63.....	0	428,896	0	239,841		239,841	(189,055)	0	0	0	0		0001.....
Russell 2000 FLEX Call Option 9RXFS0AW	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	10/21/2021	10/21/2022	24	55,109	2296.19.....	0	472,272	0	365,163		365,163	(107,109)	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	2319.18.....	0	500,333	0	243,361		243,361	(256,972)	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	2247.76.....	0	664,335	0	529,261		529,261	(135,074)	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	2202.36.....	0	602,560	0	542,387		542,387	(60,173)	0	0	0	0		0001.....
Russell 2000 FLEX Call Option 9RWXS0BG	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	10/28/2021	10/28/2022	31	71,237	2297.98.....	0	610,514	0	475,541		475,541	(134,973)	0	0	0	0		0001.....
Russell 2000 FLEX Call Option 9RWXS0BE	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	10/28/2021	10/28/2022	22	50,556	2297.98.....	0	433,268	0	337,480		337,480	(95,788)	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	2322.34.....	0	680,500	0	352,214		352,214	(328,286)	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 December 31 of Current Year

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)	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 9RWXS0AM	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	06/14/2021	06/14/2022	.....35	.....81,415	2326.15.....	.....0	.....662,378	.....0	.....314,929		.....314,929	.....(347,449)	.....0	.....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	2223.05.....	.....0	.....587,799	.....0	.....334,346		.....334,346	.....(253,453)	.....0	.....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	2286.09.....	.....0	.....541,349	.....0	.....327,231		.....327,231	.....(214,118)	.....0	.....0	.....0	.....0	.....0	.....0001.....
Russell 2000 FLEX Call Option 9RXFS0AI	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	05/21/2021	05/20/2022	.....23	.....50,951	2215.27.....	.....0	.....444,811	.....0	.....317,073		.....317,073	.....(127,737)	.....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	2167.6.....	.....0	.....401,709	.....0	.....450,026		.....450,026	.....48,318	.....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	2287.54.....	.....0	.....566,796	.....0	.....164,059		.....164,059	.....(402,737)	.....0	.....0	.....0	.....0	.....0	.....0001.....
Russell 2000 FLEX Call Option 9RWXS0BM	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	11/26/2021	11/28/2022	.....22	.....49,411	2245.94.....	.....0	.....481,360	.....0	.....420,519		.....420,519	.....(60,841)	.....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	2247.72.....	.....0	.....789,152	.....0	.....402,888		.....402,888	.....(386,264)	.....0	.....0	.....0	.....0	.....0	.....0001.....
Russell 2000 FLEX Call Option 9RWXS0BA	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	10/14/2021	10/14/2022	.....37	.....84,145	2274.18.....	.....0	.....718,503	.....0	.....598,956		.....598,956	.....(119,547)	.....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	2209.99.....	.....0	.....721,356	.....0	.....674,313		.....674,313	.....(47,044)	.....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	2271.63.....	.....0	.....569,953	.....0	.....296,657		.....296,657	.....(273,296)	.....0	.....0	.....0	.....0	.....0	.....0001.....
Russell 2000 FLEX Call Option 9RWXS0BK	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	11/12/2021	11/14/2022	.....32	.....77,177	2411.78.....	.....0	.....693,280	.....0	.....347,898		.....347,898	.....(345,382)	.....0	.....0	.....0	.....0	.....0	.....0001.....
Russell 2000 FLEX Call Option 9RWXS0BS	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	12/14/2021	12/14/2022	.....44	.....95,025	2159.65.....	.....0	.....916,520	.....0	.....1,085,232		.....1,085,232	.....168,712	.....0	.....0	.....0	.....0	.....0	.....0001.....
Russell 2000 FLEX Call Option 9RXFS0BC	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	12/07/2021	12/07/2022	.....31	.....69,867	2253.79.....	.....0	.....647,683	.....0	.....587,715		.....587,715	.....(59,968)	.....0	.....0	.....0	.....0	.....0	.....0001.....
Russell 2000 FLEX Call Option 9RXFS0BE	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	12/21/2021	12/21/2022	.....21	.....46,262	2202.95.....	.....0	.....437,178	.....0	.....468,271		.....468,271	.....31,093	.....0	.....0	.....0	.....0	.....0	.....0001.....
Russell 2000 FLEX Call Option 9RWXS0BI	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	11/12/2021	11/14/2022	.....30	.....72,353	2411.78.....	.....0	.....649,950	.....0	.....326,154		.....326,154	.....(323,796)	.....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	2304.17.....	.....0	.....461,221	.....0	.....180,725		.....180,725	.....(280,495)	.....0	.....0	.....0	.....0	.....0	.....0001.....
Russell 2000 FLEX Call Option 9RWXS0BQ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	12/14/2021	12/14/2022	.....25	.....53,991	2159.65.....	.....0	.....520,750	.....0	.....616,609		.....616,609	.....95,859	.....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	2202.36.....	.....0	.....696,710	.....0	.....627,135		.....627,135	.....(69,575)	.....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	2247.72.....	.....0	.....591,864	.....0	.....302,166		.....302,166	.....(289,698)	.....0	.....0	.....0	.....0	.....0	.....0001.....
Russell 2000 FLEX Call Option 9RXFS0AU	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	10/07/2021	10/07/2022	.....29	.....65,253	2250.09.....	.....0	.....596,414	.....0	.....499,445		.....499,445	.....(96,969)	.....0	.....0	.....0	.....0	.....0	.....0001.....
Russell 2000 FLEX Call Option 9RXFS0AY	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	11/05/2021	11/07/20222765,801	2437.08.....0566,5410263,557	263,557(302,984)000000001.....

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SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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)	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 9RWXS0BW	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	12/28/2021	12/28/2022	.....26	.....58,409	2246.51.....	.....0	.....532,506	.....0	.....519,794		.....519,794	.....(12,712)	.....0	.....0	.....0	.....0	.....0	.....0001.....
Russell 2000 FLEX Call Option 9RWXS0BU	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	12/28/2021	12/28/2022	.....32	.....71,888	2246.51.....	.....0	.....655,392	.....0	.....639,746		.....639,746	.....(15,646)	.....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	2268.97.....	.....0	.....712,346	.....0	.....430,367		.....430,367	.....(281,980)	.....0	.....0	.....0	.....0	.....0	.....0001.....
Russell 2000 FLEX Call Option 9RFXS0BA	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	11/19/2021	11/21/2022	.....22	.....51,550	2343.16.....	.....0	.....459,316	.....0	.....303,115		.....303,115	.....(156,201)	.....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	2268.97.....	.....0	.....456,632	.....0	.....275,876		.....275,876	.....(180,756)	.....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	2304.17.....	.....0	.....822,177	.....0	.....322,163		.....322,163	.....(500,014)	.....0	.....0	.....0	.....0	.....0	.....0001.....
Russell 2000 FLEX Call Option 9RWXS0BC	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	10/14/2021	10/14/2022	.....20	.....45,484	2274.18.....	.....0	.....388,380	.....0	.....323,760		.....323,760	.....(64,620)	.....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	2326.15.....	.....0	.....567,753	.....0	.....269,939		.....269,939	.....(297,814)	.....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	2289.36.....	.....0	.....345,900	.....0	.....58,304		.....58,304	.....(287,596)	.....0	.....0	.....0	.....0	.....0	.....0001.....
Russell 2000 OTC Call Option 9RMSS0CY	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653...	01/28/2021	01/28/2022	.....2,676	.....5,637,288	2106.61.....	.....0	.....610,450	.....0	.....405,887		.....405,887	.....(204,564)	.....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	2224.63.....	.....0	.....694,869	.....0	.....479,816		.....479,816	.....(215,053)	.....0	.....0	.....0	.....0	.....0	.....0001.....
Russell 2000 OTC Call Option 9RMSS0EC	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653...	09/28/2021	09/28/2022	.....2,273	.....5,068,290	2229.78.....	.....0	.....463,989	.....0	.....410,137		.....410,137	.....(53,852)	.....0	.....0	.....0	.....0	.....0	.....0001.....
Russell 2000 OTC Call Option 9RMSS0CU	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653...	01/07/2021	01/07/2022	.....2,127	.....4,460,085	2096.89.....	.....0	.....424,416	.....0	.....316,408		.....316,408	.....(108,009)	.....0	.....0	.....0	.....0	.....0	.....0001.....
Russell 2000 OTC Call Option 9RMSS0DE	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653...	02/26/2021	02/28/2022	.....5,875	.....12,931,169	2201.05.....	.....0	.....1,470,088	.....0	.....590,748		.....590,748	.....(879,340)	.....0	.....0	.....0	.....0	.....0	.....0001.....
Russell 2000 OTC Call Option 9RSGS0BK	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	09/28/2021	09/28/2022	.....3,614	.....8,058,425	2229.78.....	.....0	.....737,728	.....0	.....652,105		.....652,105	.....(85,623)	.....0	.....0	.....0	.....0	.....0	.....0001.....
Russell 2000 OTC Call Option 9RUBS0AC	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	UBS..... 5493001KJTIIGC8Y1R12.....	05/14/2021	05/13/2022	.....3,100	.....6,896,353	2224.63.....	.....0	.....578,436	.....0	.....399,417		.....399,417	.....(179,018)	.....0	.....0	.....0	.....0	.....0	.....0001.....
Russell 2000 OTC Call Option 9RMSS0CW	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653...	01/21/2021	01/21/2022	.....1,643	.....3,518,353	2141.42.....	.....0	.....347,016	.....0	.....191,699		.....191,699	.....(155,318)	.....0	.....0	.....0	.....0	.....0	.....0001.....
Russell 2000 OTC Call Option 9RMSS0DA	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653...	01/28/2021	01/28/2022	.....3,365	.....7,088,743	2106.61.....	.....0	.....767,625	.....0	.....510,392		.....510,392	.....(257,233)	.....0	.....0	.....0	.....0	.....0	.....0001.....
Russell 2000 OTC Call Option 9RCSS0BQ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	01/14/2021	01/14/2022	.....2,695	.....5,808,668	2155.35.....	.....0	.....567,058	.....0	.....266,726		.....266,726	.....(300,332)	.....0	.....0	.....0	.....0	.....0	.....0001.....
Russell 2000 OTC Call Option 9RCSS0BU	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	02/12/2021	02/14/2022	.....2,883	.....6,600,225	2289.36.....	.....0	.....687,745	.....0	.....115,925		.....115,925	.....(571,820)	.....0	.....0	.....0	.....0	.....0	.....0001.....
Russell 2000 OTC Call Option 9RBCS0EM	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	03/26/2021	03/28/2022	.....2,749	.....6,106,849	2221.48.....	.....0	.....577,754	.....0	.....293,106		.....293,106	.....(284,648)	.....0	.....0	.....0	.....0	.....0	.....0001.....
Russell 2000 OTC Call Option 9RBCS0EO	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	03/26/2021	03/28/20224,3959,763,405	2221.48.....0923,6920468,606	468,606(455,085)000000001.....

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SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Russell 2000 OTC Call Option 9RCS0BW	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	02/12/2021	02/14/2022	2,229	5,102,983	2289.36.....	0	531,732	0	89,628		89,628	(442,104)	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RMSS0DM	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653...	07/07/2021	07/07/2022	2,160	4,866,156	2252.85.....	0	401,515	0	296,406		296,406	(105,109)	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RMSS0DC	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653...	02/05/2021	02/07/2022	2,007	4,482,293	2233.33.....	0	449,874	0	127,772		127,772	(322,102)	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RRBS0DO	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11....	08/27/2021	08/26/2022	1,760	4,007,784	2277.15.....	0	334,692	0	252,188		252,188	(82,504)	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RMSS0EA	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653...	09/14/2021	09/14/2022	2,508	5,542,655	2209.99.....	0	502,545	0	469,771		469,771	(32,774)	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RCS0CA	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	02/19/2021	02/18/2022	1,518	3,440,835	2266.69.....	0	366,594	0	81,876		81,876	(284,718)	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RMSS0DI	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653...	03/12/2021	03/14/2022	2,708	6,371,355	2352.79.....	0	631,056	0	94,819		94,819	(536,237)	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RMSS0DK	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653...	03/12/2021	03/14/2022	2,589	6,091,373	2352.79.....	0	603,325	0	90,652		90,652	(512,673)	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RCS0BS	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	01/14/2021	01/14/2022	3,322	7,160,073	2155.35.....	0	698,985	0	328,781		328,781	(370,205)	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RMSS0DY	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653...	08/27/2021	08/26/2022	3,856	8,780,690	2277.15.....	0	733,280	0	552,522		552,522	(180,758)	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RMSS0DQ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653...	07/28/2021	07/28/2022	2,385	5,306,530	2224.96.....	0	452,578	0	384,511		384,511	(68,067)	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RMSS0DS	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653...	07/28/2021	07/28/2022	3,701	8,234,577	2224.96.....	0	702,303	0	596,677		596,677	(105,625)	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RMSS0DU	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653...	08/13/2021	08/12/2022	2,644	5,877,903	2223.11.....	0	495,490	0	443,849		443,849	(51,641)	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RMSS0DW	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653...	08/13/2021	08/12/2022	3,515	7,814,232	2223.11.....	0	658,717	0	590,064		590,064	(68,652)	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	2186.18.....	0	544,672	0	545,186		545,186	514	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RMSS0DG	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653...	03/05/2021	03/07/2022	2,268	4,971,932	2192.21.....	0	513,985	0	252,671		252,671	(261,314)	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RMSS0DO	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653...	07/21/2021	07/21/2022	2,374	5,303,611	2234.04.....	0	443,765	0	363,877		363,877	(79,889)	0	0	0	0		0001.....
S&P 500 FLEX OPTION 9SXS0FE	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	09/21/2021	09/21/2022	137	596,524	4354.19.....	0	4,467,981	0	8,052,992		8,052,992	3,585,011	0	0	0	0		0001.....
S&P 500 FLEX OPTION 9SXS0CS	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	07/21/2021	07/21/2022	48	209,217	4358.69.....	0	1,432,702	0	2,609,124		2,609,124	1,176,422	0	0	0	0		0001.....
S&P 500 FLEX OPTION 9SXS0CO	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	07/21/2021	07/21/2022	73	318,184	4358.69.....	0	2,178,901	0	3,968,043		3,968,043	1,789,142	0	0	0	0		0001.....
S&P 500 FLEX OPTION 9SXS0GU	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	11/19/2021	11/21/2022	77	361,743	4697.96.....	0	2,702,238	0	2,905,777		2,905,777	203,539	0	0	0	0		0001.....
S&P 500 FLEX OPTION 9SWXS0BO	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	11/12/2021	11/14/2022	90	421,457	4682.85.....	0	3,015,540	0	3,447,850		3,447,850	432,310	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 December 31 of Current Year

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)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 FLEX OPTION 9SWXS0BG	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	10/28/2021	10/28/2022	13	59,753	4596.42.....	0	423,657	0	561,059		561,059	137,402	0	0	0	0		0001.....
S&P 500 FLEX OPTION 9SXFS0DK	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	07/21/2021	07/21/2022	65	283,315	4358.69.....	0	1,940,117	0	3,533,189		3,533,189	1,593,072	0	0	0	0		0001.....
S&P 500 FLEX OPTION 9SXFS0CM	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	07/21/2021	07/21/2022	54	235,369	4358.69.....	0	1,611,790	0	2,935,265		2,935,265	1,323,475	0	0	0	0		0001.....
S&P 500 FLEX OPTION 9SXFS0GY	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	11/19/2021	11/21/2022	47	220,804	4697.96.....	0	1,649,418	0	1,773,656		1,773,656	124,238	0	0	0	0		0001.....
S&P 500 FLEX OPTION 9SWXS0BA	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	10/14/2021	10/14/2022	50	221,913	4438.26.....	0	1,588,900	0	2,688,695		2,688,695	1,099,795	0	0	0	0		0001.....
S&P 500 FLEX OPTION 9SXFS0FI	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	09/21/2021	09/21/2022	50	217,710	4354.19.....	0	1,630,650	0	2,939,048		2,939,048	1,308,398	0	0	0	0		0001.....
S&P 500 FLEX OPTION 9SXFS0IK	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	12/21/2021	12/21/2022	47	218,514	4649.23.....	0	1,741,538	0	2,008,272		2,008,272	266,734	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	4183.45.....	0	344,546	0	763,868		763,868	419,322	0	0	0	0		0001.....
S&P 500 FLEX OPTION 9SWXS0CC	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	12/28/2021	12/28/2022	17	81,368	4786.35.....	0	621,078	0	584,291		584,291	(36,787)	0	0	0	0		0001.....
S&P 500 FLEX OPTION 9SXFS0EM	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	08/20/2021	08/19/2022	47	208,758	4441.67.....	0	1,457,249	0	2,343,631		2,343,631	886,382	0	0	0	0		0001.....
S&P 500 FLEX OPTION 9SXFS0FA	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	09/21/2021	09/21/2022	70	304,793	4354.19.....	0	2,282,910	0	4,114,667		4,114,667	1,831,757	0	0	0	0		0001.....
S&P 500 FLEX OPTION 9SXFS0DA	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	07/21/2021	07/21/2022	159	693,032	4358.69.....	0	4,745,826	0	8,642,724		8,642,724	3,896,898	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	4374.3.....	0	437,970	0	789,378		789,378	351,408	0	0	0	0		0001.....
S&P 500 FLEX OPTION 9SXFS0EC	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	08/20/2021	08/19/2022	86	381,984	4441.67.....	0	2,666,456	0	4,288,345		4,288,345	1,621,890	0	0	0	0		0001.....
S&P 500 FLEX OPTION 9SXFS0BT	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	06/21/2021	06/21/2022	81	342,208	4224.79.....	0	2,290,844	0	5,136,007		5,136,007	2,845,163	0	0	0	0		0001.....
S&P 500 FLEX OPTION 9SXFS0IM	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	12/21/2021	12/21/2022	35	162,723	4649.23.....	0	1,296,890	0	1,495,521		1,495,521	198,631	0	0	0	0		0001.....
S&P 500 FLEX OPTION 9SXFS0HQ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	12/21/2021	12/21/2022	71	330,095	4649.23.....	0	2,630,834	0	3,033,772		3,033,772	402,938	0	0	0	0		0001.....
S&P 500 FLEX OPTION 9SXFS0EO	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	08/20/2021	08/19/2022	54	239,850	4441.67.....	0	1,674,286	0	2,692,682		2,692,682	1,018,396	0	0	0	0		0001.....
S&P 500 FLEX OPTION 9SXFS0GW	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	11/19/2021	11/21/2022	77	361,743	4697.96.....	0	2,702,238	0	2,905,777		2,905,777	203,539	0	0	0	0		0001.....
S&P 500 FLEX OPTION 9SXFS0CL	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	07/21/2021	07/21/2022	6	27,198	4533.04.....	0	121,374	0	245,092		245,092	123,718	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	4258.68.....	0	165,947	0	360,748		360,748	194,801	0	0	0	0		0001.....
S&P 500 FLEX OPTION 9SXFS0HI	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	11/19/2021	11/21/2022	45	211,408	4697.96.....	0	1,579,230	0	1,698,181		1,698,181	118,951	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 December 31 of Current Year

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)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 FLEX OPTION 9SXFS0AZ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	05/21/2021	05/20/2022	.....53	.....220,261	4155.86.....	.....0	.....1,574,662	.....0	.....3,574,213		.....3,574,213	.....1,999,552	.....0	.....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	4400.64.....	.....0	.....360,286	.....0	.....618,195		.....618,195	.....257,908	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 FLEX OPTION 9SWXS0CE	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	12/28/2021	12/28/2022	.....11	.....52,650	4786.35.....	.....0	.....401,874	.....0	.....378,071		.....378,071	.....(23,803)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 FLEX OPTION 9SXFS0GO	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	11/19/2021	11/21/2022	.....177	.....831,539	4697.96.....	.....0	.....6,211,638	.....0	.....6,679,513		.....6,679,513	.....467,875	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 FLEX OPTION 9SXFS0BP	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	06/21/2021	06/21/2022	.....73	.....308,410	4224.79.....	.....0	.....2,064,588	.....0	.....4,628,747		.....4,628,747	.....2,564,159	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 FLEX OPTION 9SWXS0BY	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	11/26/2021	11/28/2022	.....47	.....215,947	4594.62.....	.....0	.....1,725,417	.....0	.....2,120,549		.....2,120,549	.....395,132	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 FLEX OPTION 9SXFS0DY	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	08/20/2021	08/19/2022	.....61	.....270,942	4441.67.....	.....0	.....1,891,323	.....0	.....3,041,733		.....3,041,733	.....1,150,410	.....0	.....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	4204.11.....	.....0	.....1,051,236	.....0	.....2,418,495		.....2,418,495	.....1,367,258	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 FLEX OPTION 9SXFS0GC	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	10/21/2021	10/21/2022	.....49	.....222,939	4549.78.....	.....0	.....1,562,806	.....0	.....2,255,780		.....2,255,780	.....692,974	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 FLEX OPTION 9SXFS0GI	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	10/21/2021	10/21/2022	.....35	.....159,242	4549.78.....	.....0	.....1,116,290	.....0	.....1,611,272		.....1,611,272	.....494,982	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 FLEX OPTION 9SXFS0CY	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	07/21/2021	07/21/2022	.....68	.....296,391	4358.69.....	.....0	.....2,029,661	.....0	.....3,696,259		.....3,696,259	.....1,666,598	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 FLEX OPTION 9SXFS0AD	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	05/07/2021	05/06/2022	.....50	.....211,630	4232.6.....	.....0	.....1,422,852	.....0	.....2,992,160		.....2,992,160	.....1,569,308	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 FLEX OPTION 9SXFS0CW	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	07/21/2021	07/21/2022	.....186	.....810,716	4358.69.....	.....0	.....5,551,721	.....0	.....10,110,356		.....10,110,356	.....4,558,635	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 FLEX OPTION 9SWXS0BS	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	11/12/2021	11/14/2022	.....39	.....182,631	4682.85.....	.....0	.....1,306,734	.....0	.....1,494,068		.....1,494,068	.....187,334	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 FLEX OPTION 9SWXS0BU	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	11/26/2021	11/28/2022	.....13	.....59,730	4594.62.....	.....0	.....477,243	.....0	.....586,535		.....586,535	.....109,292	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 FLEX OPTION 9SXFS0DO	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	08/06/2021	08/05/2022	.....47	.....208,516	4436.52.....	.....0	.....1,379,466	.....0	.....2,316,292		.....2,316,292	.....936,826	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 FLEX OPTION 9SXFS0BB	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	06/07/2021	06/07/2022	.....20	.....84,530	4226.52.....	.....0	.....567,035	.....0	.....1,248,267		.....1,248,267	.....681,232	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 FLEX OPTION 9SXFS0FQ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	10/21/2021	10/21/2022	.....55	.....250,238	4549.78.....	.....0	.....1,754,170	.....0	.....2,531,998		.....2,531,998	.....777,828	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 FLEX OPTION 9SXFS0EQ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	09/07/2021	09/07/2022	.....16	.....72,320	4520.03.....	.....0	.....492,496	.....0	.....724,983		.....724,983	.....232,487	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 FLEX OPTION 9SXFS0FC	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	09/21/2021	09/21/2022	.....61	.....265,606	4354.19.....	.....0	.....1,989,393	.....0	.....3,585,639		.....3,585,639	.....1,596,246	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 FLEX OPTION 9SXFS0HE	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	11/19/2021	11/21/2022	.....45	.....211,408	4697.96.....	.....0	.....1,579,230	.....0	.....1,698,181		.....1,698,181	.....118,951	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 FLEX OPTION 9SXFS0HY	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	12/21/2021	12/21/202298455,625	4649.23.....03,631,29204,187,460	4,187,460556,16800000	0001.....

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SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 FLEX OPTION 9SXFS0DG	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	07/21/2021	07/21/2022	14	61,022	4358.69.....	0	417,871	0	760,995		760,995	343,123	0	0	0	0		0001.....
S&P 500 FLEX OPTION 9SXFS0AE	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	04/28/2021	04/28/2022	56	234,273	4183.45.....	0	1,607,883	0	3,564,716		3,564,716	1,956,833	0	0	0	0		0001.....
S&P 500 FLEX OPTION 9SXFS0CA	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	12/14/2021	12/14/2022	44	203,900	4634.09.....	0	1,653,608	0	1,907,066		1,907,066	253,458	0	0	0	0		0001.....
S&P 500 FLEX OPTION 9SXFS0GM	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	11/19/2021	11/21/2022	48	225,502	4697.96.....	0	1,684,512	0	1,811,393		1,811,393	126,881	0	0	0	0		0001.....
S&P 500 FLEX OPTION 9SXFS0HC	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	11/19/2021	11/21/2022	59	277,180	4697.96.....	0	2,070,546	0	2,226,504		2,226,504	155,958	0	0	0	0		0001.....
S&P 500 FLEX OPTION 9SXFS0HA	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	11/19/2021	11/21/2022	232	1,089,927	4697.96.....	0	8,141,808	0	8,755,068		8,755,068	613,260	0	0	0	0		0001.....
S&P 500 FLEX OPTION 9SXFS0AN	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	05/21/2021	05/20/2022	57	236,884	4155.86.....	0	1,693,504	0	3,843,965		3,843,965	2,150,461	0	0	0	0		0001.....
S&P 500 FLEX OPTION 9SXFS0DW	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	08/20/2021	08/19/2022	167	741,759	4441.67.....	0	5,177,885	0	8,327,368		8,327,368	3,149,483	0	0	0	0		0001.....
S&P 500 FLEX OPTION 9SXFS0FO	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	10/07/2021	10/07/2022	38	167,191	4399.76.....	0	1,242,220	0	2,137,871		2,137,871	895,651	0	0	0	0		0001.....
S&P 500 FLEX OPTION 9SXFS0HG	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	11/19/2021	11/21/2022	47	220,804	4697.96.....	0	1,649,418	0	1,773,656		1,773,656	124,238	0	0	0	0		0001.....
S&P 500 FLEX OPTION 9SXFS0BF	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	06/07/2021	06/07/2022	48	202,873	4226.52.....	0	1,360,884	0	2,995,840		2,995,840	1,634,956	0	0	0	0		0001.....
S&P 500 FLEX OPTION 9SXFS0BZ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	06/21/2021	06/21/2022	68	287,286	4224.79.....	0	1,923,178	0	4,311,710		4,311,710	2,388,532	0	0	0	0		0001.....
S&P 500 FLEX OPTION 9SXFS0CQ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	07/21/2021	07/21/2022	50	217,935	4358.69.....	0	1,492,398	0	2,717,838		2,717,838	1,225,440	0	0	0	0		0001.....
S&P 500 FLEX OPTION 9SXFS0BM	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	11/12/2021	11/14/2022	44	206,045	4682.85.....	0	1,474,264	0	1,685,616		1,685,616	211,352	0	0	0	0		0001.....
S&P 500 FLEX OPTION 9SXFS0GE	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	10/21/2021	10/21/2022	44	200,190	4549.78.....	0	1,403,336	0	2,025,599		2,025,599	622,263	0	0	0	0		0001.....
S&P 500 FLEX OPTION 9SXFS0DI	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	07/21/2021	07/21/2022	43	187,424	4358.69.....	0	1,283,462	0	2,337,340		2,337,340	1,053,878	0	0	0	0		0001.....
S&P 500 FLEX OPTION 9SXFS0DQ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	08/06/2021	08/05/2022	33	146,405	4436.52.....	0	968,561	0	1,626,333		1,626,333	657,772	0	0	0	0		0001.....
S&P 500 FLEX OPTION 9SXFS0AW	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	09/14/2021	09/14/2022	54	239,925	4443.05.....	0	1,774,709	0	2,782,902		2,782,902	1,008,192	0	0	0	0		0001.....
S&P 500 FLEX OPTION 9SXFS0AM	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	07/14/2021	07/14/2022	11	48,117	4374.3.....	0	321,178	0	578,877		578,877	257,699	0	0	0	0		0001.....
S&P 500 FLEX OPTION 9SXFS0HU	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	12/21/2021	12/21/2022	57	265,006	4649.23.....	0	2,112,078	0	2,435,563		2,435,563	323,485	0	0	0	0		0001.....
S&P 500 FLEX OPTION 9SXFS0AG	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	04/28/2021	04/28/2022	44	184,072	4183.45.....	0	1,263,336	0	2,800,848		2,800,848	1,537,512	0	0	0	0		0001.....
S&P 500 FLEX OPTION 9SXFS0BJ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	06/21/2021	06/21/2022	58	245,038	4224.79.....	0	1,640,358	0	3,677,635		3,677,635	2,037,277	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 December 31 of Current Year

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)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 FLEX OPTION 9SXFSDDM	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	08/06/2021	08/05/2022	17	75,421	4436.52.....	0	498,956	0	837,808		837,808	338,852	0	0	0	0		0001.....
S&P 500 FLEX OPTION 9SXFSEES	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	09/07/2021	09/07/2022	55	248,602	4520.03.....	0	1,692,955	0	2,492,129		2,492,129	799,174	0	0	0	0		0001.....
S&P 500 FLEX OPTION 9SXFSDIA	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	12/21/2021	12/21/2022	55	255,708	4649.23.....	0	2,037,970	0	2,350,105		2,350,105	312,135	0	0	0	0		0001.....
S&P 500 FLEX OPTION 9SXFSDIC	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	12/21/2021	12/21/2022	204	948,443	4649.23.....	0	7,559,016	0	8,716,753		8,716,753	1,157,737	0	0	0	0		0001.....
S&P 500 FLEX OPTION 9SXFSDGS	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	11/19/2021	11/21/2022	43	202,012	4697.96.....	0	1,509,042	0	1,622,707		1,622,707	113,665	0	0	0	0		0001.....
S&P 500 FLEX OPTION 9SXFSDIG	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	12/21/2021	12/21/2022	44	204,566	4649.23.....	0	1,630,376	0	1,880,084		1,880,084	249,708	0	0	0	0		0001.....
S&P 500 FLEX OPTION 9SXFSDAH	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	05/07/2021	05/06/2022	64	270,886	4232.6.....	0	1,821,251	0	3,829,964		3,829,964	2,008,714	0	0	0	0		0001.....
S&P 500 FLEX OPTION 9SXFSDCJ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	07/21/2021	07/21/2022	86	374,847	4358.69.....	0	2,566,925	0	4,674,681		4,674,681	2,107,756	0	0	0	0		0001.....
S&P 500 FLEX OPTION 9SXFSDAY	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	10/14/2021	10/14/2022	42	186,407	4438.26.....	0	1,334,676	0	2,258,504		2,258,504	923,828	0	0	0	0		0001.....
S&P 500 FLEX OPTION 9SXFSDGK	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	11/05/2021	11/07/2022	11	51,673	4697.53.....	0	355,509	0	406,060		406,060	50,551	0	0	0	0		0001.....
S&P 500 FLEX OPTION 9SXFSDAA	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	04/21/2021	04/21/2022	7	30,383	4340.36.....	0	137,015	0	346,253		346,253	209,238	0	0	0	0		0001.....
S&P 500 FLEX OPTION 9SXFSDAV	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	05/21/2021	05/20/2022	78	324,157	4155.86.....	0	2,317,427	0	5,260,163		5,260,163	2,942,736	0	0	0	0		0001.....
S&P 500 FLEX OPTION 9SXFSDBN	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	06/21/2021	06/21/2022	16	67,597	4224.79.....	0	452,512	0	1,014,520		1,014,520	562,007	0	0	0	0		0001.....
S&P 500 FLEX OPTION 9SXFSDDE	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	08/20/2021	08/19/2022	62	275,384	4441.67.....	0	1,922,329	0	3,091,598		3,091,598	1,169,269	0	0	0	0		0001.....
S&P 500 FLEX OPTION 9SXFSDAF	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	05/07/2021	05/06/2022	48	203,165	4232.6.....	0	1,365,938	0	2,872,473		2,872,473	1,506,535	0	0	0	0		0001.....
S&P 500 FLEX OPTION 9SXFSDV	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	09/21/2021	09/21/2022	12	52,250	4354.19.....	0	403,272	0	705,372		705,372	302,100	0	0	0	0		0001.....
S&P 500 FLEX OPTION 9SXFSDHM	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	12/07/2021	12/07/2022	11	51,554	4686.75.....	0	406,252	0	433,715		433,715	27,463	0	0	0	0		0001.....
S&P 500 FLEX OPTION 9SXFSDAR	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	05/21/2021	05/20/2022	99	411,430	4155.86.....	0	2,941,349	0	6,676,361		6,676,361	3,735,011	0	0	0	0		0001.....
S&P 500 FLEX OPTION 9SXFSDVW	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	09/21/2021	09/21/2022	64	278,668	4354.19.....	0	2,087,232	0	3,761,981		3,761,981	1,674,749	0	0	0	0		0001.....
S&P 500 FLEX OPTION 9SXFSDCH	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	07/07/2021	07/07/2022	48	209,190	4358.13.....	0	2,020,800	0	2,564,765		2,564,765	543,965	0	0	0	0		0001.....
S&P 500 FLEX OPTION 9SXFSDVQ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	11/12/2021	11/14/2022	44	206,045	4682.85.....	0	1,474,264	0	1,685,616		1,685,616	211,352	0	0	0	0		0001.....
S&P 500 FLEX OPTION 9SXFSDGQ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	11/19/2021	11/21/2022	16	75,167	4697.96.....	0	561,504	0	603,798		603,798	42,294	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 December 31 of Current Year

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)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 FLEX OPTION 9SXF50HS	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	12/21/2021	12/21/2022	173	804,317	4649.23.....	0	6,410,342	0	7,392,148		7,392,148	981,806	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	4354.19.....	0	1,598,037	0	2,880,267		2,880,267	1,282,230	0	0	0	0		0001.....
S&P 500 FLEX OPTION 9SXF50GA	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	10/21/2021	10/21/2022	52	236,589	4549.78.....	0	1,658,488	0	2,393,889		2,393,889	735,401	0	0	0	0		0001.....
S&P 500 FLEX OPTION 9SXF50FU	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	10/21/2021	10/21/2022	86	391,281	4549.78.....	0	2,742,884	0	3,959,124		3,959,124	1,216,240	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	4441.67.....	0	1,612,276	0	2,592,953		2,592,953	980,677	0	0	0	0		0001.....
S&P 500 FLEX OPTION 9SXF50HK	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	11/19/2021	11/21/2022	31	145,637	4697.96.....	0	1,087,914	0	1,169,858		1,169,858	81,944	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	4226.52.....	0	1,445,939	0	3,183,080		3,183,080	1,737,141	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	4441.67.....	0	2,356,403	0	3,789,701		3,789,701	1,433,298	0	0	0	0		0001.....
S&P 500 FLEX OPTION 9SXF50BE	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	10/14/2021	10/14/2022	34	150,901	4438.26.....	0	1,080,452	0	1,828,313		1,828,313	747,861	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	4232.6.....	0	341,484	0	718,118		718,118	376,634	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	4224.79.....	0	2,630,229	0	5,896,897		5,896,897	3,266,668	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	4354.19.....	0	2,315,523	0	4,173,448		4,173,448	1,857,925	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	4155.86.....	0	2,495,690	0	5,664,791		5,664,791	3,169,101	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	4224.79.....	0	1,583,794	0	3,550,820		3,550,820	1,967,026	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	4224.79.....	0	1,781,768	0	3,994,672		3,994,672	2,212,904	0	0	0	0		0001.....
S&P 500 FLEX OPTION 9SXF50II	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	12/21/2021	12/21/2022	49	227,812	4649.23.....	0	1,815,646	0	2,093,730		2,093,730	278,084	0	0	0	0		0001.....
S&P 500 FLEX OPTION 9SXF50GG	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	10/21/2021	10/21/2022	46	209,290	4549.78.....	0	1,467,124	0	2,117,671		2,117,671	650,547	0	0	0	0		0001.....
S&P 500 FLEX OPTION 9SXF50BC	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	10/14/2021	10/14/2022	48	213,036	4438.26.....	0	1,525,344	0	2,581,148		2,581,148	1,055,804	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	4155.86.....	0	415,948	0	944,132		944,132	528,183	0	0	0	0		0001.....
S&P 500 FLEX OPTION 9SXF50HW	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	12/21/2021	12/21/2022	81	376,588	4649.23.....	0	3,001,374	0	3,461,064		3,461,064	459,690	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	4441.67.....	0	5,456,933	0	8,776,149		8,776,149	3,319,216	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	4354.19.....	0	1,598,037	0	2,880,267		2,880,267	1,282,230	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 December 31 of Current Year

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)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 FLEX OPTION 9SXF50FM	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	10/07/2021	10/07/2022	.....54	.....237,587	4399.76.....	.....0	.....1,765,260	.....0	.....3,038,027	.....	.....3,038,027	.....1,272,767	.....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	4441.67.....	.....0	.....1,922,329	.....0	.....3,091,598	.....	.....3,091,598	.....1,169,269	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 FLEX OPTION 9SXF50IE	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	12/21/2021	12/21/2022	.....45	.....209,215	4649.23.....	.....0	.....1,667,430	.....0	.....1,922,813	.....	.....1,922,813	.....255,383	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 FLEX OPTION 9SWXS0BI	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	10/28/2021	10/28/2022	.....61	.....280,382	4596.42.....	.....0	.....1,987,929	.....0	.....2,632,660	.....	.....2,632,660	.....644,731	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 FLEX OPTION 9SXF50FW	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	10/21/2021	10/21/2022	.....50	.....227,489	4549.78.....	.....0	.....1,594,700	.....0	.....2,301,817	.....	.....2,301,817	.....707,117	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 FLEX OPTION 9SXF50FY	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	10/21/2021	10/21/2022	.....71	.....323,034	4549.78.....	.....0	.....2,264,474	.....0	.....3,268,579	.....	.....3,268,579	.....1,004,105	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 FLEX OPTION 9SXF50HO	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	12/07/2021	12/07/2022	.....46	.....215,591	4686.75.....	.....0	.....1,698,872	.....0	.....1,813,717	.....	.....1,813,717	.....114,845	.....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	4155.86.....	.....0	.....2,228,295	.....0	.....5,057,849	.....	.....5,057,849	.....2,829,554	.....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	4224.79.....	.....0	.....5,345,304	.....0	.....11,984,017	.....	.....11,984,017	.....6,638,713	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 FLEX OPTION 9SWXS0AO	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	07/14/2021	07/14/2022	.....13	.....56,919	4378.36.....	.....0	.....376,454	.....0	.....679,913	.....	.....679,913	.....303,459	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 FLEX OPTION 9SXF50EU	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	09/21/2021	09/21/2022	.....7	.....31,699	4528.36.....	.....0	.....164,346	.....0	.....319,801	.....	.....319,801	.....155,455	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 FLEX OPTION 9SWXS0BK	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	11/12/2021	11/14/2022	.....9	.....42,146	4682.85.....	.....0	.....301,554	.....0	.....344,785	.....	.....344,785	.....43,231	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 FLEX OPTION 9SXF50EG	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	08/20/2021	08/19/2022	.....60	.....266,500	4441.67.....	.....0	.....1,860,318	.....0	.....2,991,869	.....	.....2,991,869	.....1,131,551	.....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	4400.64.....	.....0	.....1,261,002	.....0	.....2,163,681	.....	.....2,163,681	.....902,680	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 FLEX OPTION 9SXF50BV	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	06/21/2021	06/21/2022	.....56	.....236,588	4224.79.....	.....0	.....1,583,794	.....0	.....3,550,820	.....	.....3,550,820	.....1,967,026	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 FLEX OPTION 9SXF50FS	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	10/21/2021	10/21/2022	.....65	.....295,736	4549.78.....	.....0	.....2,073,110	.....0	.....2,992,362	.....	.....2,992,362	.....919,252	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 FLEX OPTION 9SXF50DE	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	07/21/2021	07/21/2022	.....64	.....278,956	4358.69.....	.....0	.....1,910,269	.....0	.....3,478,832	.....	.....3,478,832	.....1,568,563	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 FLEX OPTION 9SXF50DC	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	07/21/2021	07/21/2022	.....50	.....217,935	4358.69.....	.....0	.....1,492,398	.....0	.....2,717,838	.....	.....2,717,838	.....1,225,440	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 FLEX OPTION 9SXF50CF	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	06/21/2021	06/21/2022	.....40	.....168,992	4224.79.....	.....0	.....1,131,281	.....0	.....2,536,300	.....	.....2,536,300	.....1,405,019	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 FLEX OPTION 9SXF50AJ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	05/21/2021	05/20/2022	.....7	.....30,255	4322.09.....	.....0	.....142,783	.....0	.....371,828	.....	.....371,828	.....229,045	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 FLEX OPTION 9SXF50AT	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	05/21/2021	05/20/2022	.....64	.....265,975	4155.86.....	.....0	.....1,901,478	.....0	.....4,316,031	.....	.....4,316,031	.....2,414,553	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 FLEX OPTION 9SWXS0AC	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	04/28/2021	04/28/202262259,374	4183.45.....01,780,15603,946,6503,946,6502,166,4940000	0001.....

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SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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)	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 9SWXS0BW	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	11/26/2021	11/28/2022	.....50	.....229,731	4594.62.....	.....0	.....1,835,550	.....0	.....2,255,903		.....2,255,903	.....420,353	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 FLEX OPTION 9SXS0BR	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	06/21/2021	06/21/2022	.....56	.....236,588	4224.79.....	.....0	.....1,583,794	.....0	.....3,550,820		.....3,550,820	.....1,967,026	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 FLEX OPTION 9SWXS0CG	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	12/28/2021	12/28/2022	.....37	.....177,095	4786.35.....	.....0	.....1,334,775	.....0	.....1,271,692		.....1,271,692	.....(63,083)	.....0	.....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	4173.85.....	.....0	.....2,329,009	.....0	.....5,322,502		.....5,322,502	.....2,993,493	.....0	.....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	4155.86.....	.....0	.....1,513,527	.....0	.....3,455,522		.....3,455,522	.....1,941,996	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SCSS0HS	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	01/21/2021	01/21/2022	.....1,529	.....5,891,344	3853.07.....	.....0	.....458,929	.....0	.....1,394,022		.....1,394,022	.....935,093	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSS0OR	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653....	04/14/2021	04/14/2022	.....5,630	.....23,221,836	4124.66.....	.....0	.....1,596,295	.....0	.....3,833,064		.....3,833,064	.....2,236,768	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS1AP	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	04/21/2021	04/21/2022	.....15,781	.....65,860,741	4173.42.....	.....0	.....4,466,020	.....0	.....10,117,040		.....10,117,040	.....5,651,020	.....0	.....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	4520.03.....	.....0	.....1,094,032	.....0	.....1,553,729		.....1,553,729	.....459,697	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SRBS0IG	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11.....	06/21/2021	06/21/2022	.....649	.....2,851,563	4393.78.....	.....0	.....122,564	.....0	.....321,007		.....321,007	.....198,443	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSS0OV	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653....	04/14/2021	04/14/2022	.....5,473	.....22,574,264	4124.66.....	.....0	.....1,551,780	.....0	.....3,726,174		.....3,726,174	.....2,174,393	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCA0AU	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	02/05/2021	02/07/2022	.....760	.....2,953,991	3886.83.....	.....0	.....134,733	.....0	.....363,754		.....363,754	.....229,021	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSS0OZ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653....	04/21/2021	04/21/2022	.....1,280	.....5,341,978	4173.42.....	.....0	.....362,240	.....0	.....820,595		.....820,595	.....458,355	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSS0AW	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653....	12/28/2021	12/28/2022	.....490	.....2,345,312	4786.35.....	.....0	.....31,638	.....0	.....26,590		.....26,590	.....(5,048)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSS0QB	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653....	07/07/2021	07/07/2022	.....4,125	.....17,977,286	4358.13.....	.....0	.....1,185,530	.....0	.....2,204,095		.....2,204,095	.....1,018,565	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SWFS0CT	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Wells Fargo..... KB1H1DSPRFMYMCUFXT09.	07/21/2021	07/21/2022	.....57,531	.....250,759,794	4358.69.....	.....0	.....17,171,830	.....0	.....31,271,983		.....31,271,983	.....14,100,153	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSS0AS	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653....	10/28/2021	10/28/2022	.....445	.....2,045,407	4596.42.....	.....0	.....27,817	.....0	.....33,843		.....33,843	.....6,026	.....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	4400.64.....	.....0	.....300,761	.....0	.....529,455		.....529,455	.....228,694	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSS0NE	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653....	02/19/2021	02/18/2022	.....5,897	.....23,037,869	3906.71.....	.....0	.....1,892,724	.....0	.....5,096,511		.....5,096,511	.....3,203,787	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SWFS0AB	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Wells Fargo..... KB1H1DSPRFMYMCUFXT09.	01/21/2021	01/21/2022	.....1,422	.....5,479,066	3853.07.....	.....0	.....423,131	.....0	.....1,296,468		.....1,296,468	.....873,337	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SCTM0AJ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Citigroup..... 5493008GOWFH1UU8231....	06/21/2021	06/21/2022	.....640	.....2,703,866	4224.79.....	.....0	.....27,040	.....0	.....59,052		.....59,052	.....32,012	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS1BN	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	10/07/2021	10/07/20222,53611,157,791	4399.76.....0839,68401,426,747	1,426,747587,06400000	0001.....

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SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SMSSOOL	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGNF3BB653...	04/07/2021	04/07/2022	4,925	20,093,754	4079.95.....	0	1,348,541	0	3,534,907		3,534,907	2,186,366	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SWFS0AF	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Wells Fargo..... KB1H1DSPRFMYMUCUFXT09.	01/28/2021	01/28/2022	1,341	5,078,877	3787.38.....	0	441,202	0	1,311,649		1,311,649	870,448	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0KZ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGNF3BB653...	01/14/2021	01/14/2022	1,698	6,447,408	3797.06.....	0	511,144	0	1,642,938		1,642,938	1,131,793	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SRBA0BD	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11....	12/07/2021	12/07/2022	511	2,394,929	4686.75.....	0	103,222	0	110,499		110,499	7,277	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMMS0AO	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGNF3BB653...	05/28/2021	05/27/2022	349	1,467,234	4204.11.....	0	27,438	0	64,874		64,874	37,436	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	4173.85.....	0	62,027	0	152,138		152,138	90,111	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SWFM0AC	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Wells Fargo..... KB1H1DSPRFMYMUCUFXT09.	03/12/2021	03/14/2022	764	3,012,712	3943.34.....	0	23,799	0	143,474		143,474	119,675	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMMS0AM	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGNF3BB653...	03/26/2021	03/28/2022	341	1,355,318	3974.54.....	0	14,379	0	48,192		48,192	33,813	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMLS0TK	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	BOA/Merrill Lynch EYKN6V0ZCB8V9IULB80....	05/21/2021	05/20/2022	16,881	70,155,073	4155.86.....	0	4,986,308	0	11,384,207		11,384,207	6,397,899	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMMS0AP	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGNF3BB653...	10/07/2021	10/07/2022	3,947	17,365,853	4399.76.....	0	171,912	0	286,495		286,495	114,584	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCA0BB	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	09/14/2021	09/14/2022	685	3,043,489	4443.05.....	0	122,136	0	212,114		212,114	89,978	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	4124.66.....	0	24,656	0	108,611		108,611	83,955	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SWFS0CL	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Wells Fargo..... KB1H1DSPRFMYMUCUFXT09.	06/28/2021	06/28/2022	9,236	39,628,074	4290.61.....	0	2,535,656	0	5,388,592		5,388,592	2,852,936	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SWFS0BD	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Wells Fargo..... KB1H1DSPRFMYMUCUFXT09.	03/19/2021	03/21/2022	8,223	32,177,421	3913.1.....	0	2,497,861	0	7,130,709		7,130,709	4,632,847	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SWFS0CH	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Wells Fargo..... KB1H1DSPRFMYMUCUFXT09.	06/21/2021	06/21/2022	7,086	29,936,862	4224.79.....	0	2,004,065	0	4,493,055		4,493,055	2,488,991	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SWFS0AL	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Wells Fargo..... KB1H1DSPRFMYMUCUFXT09.	02/12/2021	02/14/2022	1,593	6,271,322	3936.8.....	0	504,228	0	1,328,720		1,328,720	824,492	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCA0AX	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	03/26/2021	03/28/2022	2,190	8,704,243	3974.54.....	0	338,771	0	1,108,789		1,108,789	770,018	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0OB	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGNF3BB653...	03/19/2021	03/21/2022	17,280	67,618,368	3913.1.....	0	5,249,063	0	14,984,634		14,984,634	9,735,571	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS1AZ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	05/14/2021	05/13/2022	4,972	20,752,382	4173.85.....	0	1,423,633	0	3,253,440		3,253,440	1,829,806	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0PV	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGNF3BB653...	05/28/2021	05/27/2022	5,133	21,579,697	4204.11.....	0	1,419,999	0	3,266,877		3,266,877	1,846,878	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	4436.52.....	0	64,506	0	72,278		72,278	7,772	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0QT	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGNF3BB653...	09/07/2021	09/07/2022	4,524	20,448,616	4520.03.....	0	1,443,395	0	2,049,889		2,049,889	606,494	0	0	0	0		0001.....

E18.22

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SCSMOCF	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYYJLN8C3868...	06/07/2021	06/07/2022	3,142	13,279,726	4226.52.....	0	124,832	0	303,576		303,576	178,744	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SRBSOIS	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11....	11/19/2021	11/21/2022	712	3,478,747	4885.88.....	0	172,934	0	186,644		186,644	13,710	0	0	0	0		0001.....
Merrill Lynch GPA index 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	14,706		14,706	(1,406)	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	4124.66.....	0	360,088	0	864,652		864,652	504,564	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSSONQ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653....	03/19/2021	03/21/2022	1,400	5,478,340	3913.1.....	0	425,614	0	1,214,033		1,214,033	788,419	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSSOPT	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653....	05/28/2021	05/27/2022	11,408	47,960,487	4204.11.....	0	3,155,922	0	7,260,575		7,260,575	4,104,654	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS1AV	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	05/14/2021	05/13/2022	7,970	33,265,585	4173.85.....	0	2,282,051	0	5,215,188		5,215,188	2,933,137	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSSORD	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653....	11/12/2021	11/14/2022	2,421	11,344,588	4685.91.....	0	806,953	0	922,575		922,575	115,621	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSSOLF	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653....	01/21/2021	01/21/2022	18,027	69,459,293	3853.07.....	0	5,364,129	0	16,435,604		16,435,604	11,071,475	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	4436.52.....	0	114,350	0	195,972		195,972	81,621	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSSOLB	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653....	01/14/2021	01/14/2022	3,830	14,536,918	3795.54.....	0	1,156,395	0	3,711,621		3,711,621	2,555,225	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	4358.13.....	0	370,748	0	689,281		689,281	318,533	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSSOMY	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653....	02/19/2021	02/18/2022	17,318	67,656,404	3906.71.....	0	5,558,453	0	14,967,165		14,967,165	9,408,712	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSSONR	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653....	03/19/2021	03/21/2022	5,340	20,895,954	3913.1.....	0	1,622,106	0	4,630,668		4,630,668	3,008,562	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSSONO	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653....	03/05/2021	03/07/2022	7,417	28,495,669	3841.94.....	0	2,300,757	0	6,907,196		6,907,196	4,606,439	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SCSS0JL	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYYJLN8C3868...	08/20/2021	08/19/2022	48,902	217,206,546	4441.67.....	0	15,162,212	0	24,384,729		24,384,729	9,222,517	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS1BD	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	05/21/2021	05/20/2022	46,269	192,287,486	4155.86.....	0	13,666,933	0	31,202,882		31,202,882	17,535,950	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMLS0TM	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80....	08/06/2021	08/05/2022	4,730	20,984,740	4436.52.....	0	1,388,271	0	2,331,077		2,331,077	942,806	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SCSS0JE	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYYJLN8C3868...	08/13/2021	08/12/2022	609	2,721,012	4468.....	0	181,590	0	288,456		288,456	106,866	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSSOON	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653....	04/07/2021	04/07/2022	6,030	24,602,099	4079.95.....	0	1,651,107	0	4,328,018		4,328,018	2,676,911	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSSOLZ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653....	02/12/2021	02/14/2022	5,666	22,294,747	3934.83.....	0	1,799,710	0	4,736,991		4,736,991	2,937,282	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SWFS0EH	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Wells Fargo..... KB1H1DSPRFMYMCUFXT09.	11/05/2021	11/07/2022	3,535	16,605,769	4697.53.....	0	1,180,139	0	1,304,929		1,304,929	124,791	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 December 31 of Current Year

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)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SSGS0DU	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	12/14/2021	12/14/2022	5,389	24,973,111	4634.09.....	0	2,014,782	0	2,335,722		2,335,722	320,940	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	3906.71.....	0	1,621,517	0	4,342,596		4,342,596	2,721,079	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS1BR	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	11/26/2021	11/28/2022	4,989	22,922,559	4594.62.....	0	1,924,149	0	2,250,940		2,250,940	326,791	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSSOMO	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFNFB653....	02/19/2021	02/18/2022	6,946	27,136,008	3906.71.....	0	2,229,415	0	6,003,114		6,003,114	3,773,699	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSSOPR	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFNFB653....	05/28/2021	05/27/2022	5,582	23,467,342	4204.11.....	0	1,544,211	0	3,552,641		3,552,641	2,008,431	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSSOLT	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFNFB653....	02/12/2021	02/14/2022	5,828	22,932,189	3934.83.....	0	1,851,166	0	4,872,430		4,872,430	3,021,263	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSSOMS	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFNFB653....	02/19/2021	02/18/2022	7,003	27,358,690	3906.71.....	0	2,247,710	0	6,052,377		6,052,377	3,804,666	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	4352.63.....	0	1,077,410	0	1,878,730		1,878,730	801,320	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	3853.07.....	0	1,846,960	0	5,659,056		5,659,056	3,812,096	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	4354.19.....	0	1,698,125	0	2,947,277		2,947,277	1,249,152	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0NX	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFNFB653....	03/19/2021	03/21/2022	6,730	26,335,163	3913.1.....	0	2,044,340	0	5,836,029		5,836,029	3,791,690	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0NI	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFNFB653....	02/26/2021	02/28/2022	5,357	20,416,331	3811.15.....	0	1,762,730	0	5,141,553		5,141,553	3,378,823	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	4509.37.....	0	21,996	0	19,816		19,816	(2,181)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SWFS0EF	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Wells Fargo..... KB1H1DSPRFMYMCUFXT09.	11/05/2021	11/07/2022	6,998	32,873,315	4697.53.....	0	2,336,240	0	2,583,280		2,583,280	247,039	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMLA0DQ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80....	11/12/2021	11/14/2022	386	1,807,580	4682.85.....	0	67,604	0	75,486		75,486	7,881	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0NZ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFNFB653....	03/19/2021	03/21/2022	5,519	21,596,399	3913.1.....	0	1,676,480	0	4,785,891		4,785,891	3,109,411	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0QZ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFNFB653....	10/28/2021	10/28/2022	7,736	35,557,905	4596.42.....	0	2,508,161	0	3,338,731		3,338,731	830,570	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SCSS0IH	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYJLN8C3868...	01/21/2021	01/21/2022	8,335	32,115,338	3853.07.....	0	2,480,169	0	7,599,199		7,599,199	5,119,030	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SRBS0IH	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11....	06/21/2021	06/21/2022	1,145	4,837,385	4224.79.....	0	324,585	0	726,016		726,016	401,431	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SSGS0DY	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	12/14/2021	12/14/2022	4,371	20,255,607	4634.09.....	0	1,634,183	0	1,894,497		1,894,497	260,313	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0QJ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFNFB653....	08/13/2021	08/12/2022	6,915	30,896,220	4468.....	0	2,061,899	0	3,275,329		3,275,329	1,213,430	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SWFS0DP	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Wells Fargo..... KB1H1DSPRFMYMCUFXT09.	09/21/2021	09/21/2022	5,100	22,206,369	4354.19.....	0	1,727,251	0	2,997,829		2,997,829	1,270,578	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)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SRBS0IM	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11.....	09/14/2021	09/14/2022	1,838	8,166,326	4443.05.....	0	604,059	0	947,217		947,217	343,159	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SCSS0JG	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYJLN8C3868...	08/13/2021	08/12/2022	1,122	5,018,190	4472.54.....	0	331,433	0	527,571		527,571	196,138	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SMLS0TC	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80....	01/07/2021	01/07/2022	5,409	20,574,700	3803.79.....	0	1,548,308	0	5,201,116		5,201,116	3,652,808	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SBCS1AT	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	04/21/2021	04/21/2022	17,365	72,471,438	4173.42.....	0	4,914,292	0	11,132,527		11,132,527	6,218,235	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SUBMOAL	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	UBS..... 5493001KJTIIGC8Y1R12.....	09/28/2021	09/28/2022	432	1,880,336	4352.63.....	0	36,139	0	69,627		69,627	33,488	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SWFS0CJ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Wells Fargo..... KB1H1DSPRFMYMUCUFXT09.	06/28/2021	06/28/2022	9,925	42,584,304	4290.61.....	0	2,724,814	0	5,790,578		5,790,578	3,065,763	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SMLS0TY	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80....	10/14/2021	10/14/2022	645	2,862,678	4438.26.....	0	204,089	0	346,842		346,842	142,752	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SWFS0BN	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Wells Fargo..... KB1H1DSPRFMYMUCUFXT09.	05/21/2021	05/20/2022	16,229	67,445,452	4155.86.....	0	4,793,720	0	10,944,511		10,944,511	6,150,791	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SMSA0AD	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFNFB653.	09/21/2021	09/21/2022	8,511	37,058,511	4354.19.....	0	1,645,432	0	3,376,619		3,376,619	1,731,187	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SBCA0BA	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	08/27/2021	08/26/2022	1,521	6,858,752	4509.37.....	0	246,980	0	357,164		357,164	110,184	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SWFS0DF	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Wells Fargo..... KB1H1DSPRFMYMUCUFXT09.	09/21/2021	09/21/2022	42,412	184,669,906	4354.19.....	0	14,363,956	0	24,930,181		24,930,181	10,566,225	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SBCS1BT	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	12/14/2021	12/14/2022	4,131	19,143,426	4634.09.....	0	1,544,454	0	1,790,475		1,790,475	246,020	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SUBMOAN	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	UBS..... 5493001KJTIIGC8Y1R12.....	11/26/2021	11/28/2022	253	1,162,439	4594.62.....	0	18,922	0	24,914		24,914	5,992	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SWFM0AB	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Wells Fargo..... KB1H1DSPRFMYMUCUFXT09.	03/05/2021	03/07/2022	4,207	16,163,042	3841.94.....	0	150,316	0	690,507		690,507	540,191	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SRBM0AK	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11.....	12/07/2021	12/07/2022	1,561	7,316,017	4686.75.....	0	58,528	0	55,795		55,795	(2,733)	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SWFA0AA	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Wells Fargo..... KB1H1DSPRFMYMUCUFXT09.	06/28/2021	06/28/2022	1,805	7,744,551	4290.61.....	0	260,985	0	636,322		636,322	375,337	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SCTM0AI	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Citigroup..... 5493008GOWFHX1UU8231....	05/21/2021	05/20/2022	287	1,192,732	4155.86.....	0	13,967	0	46,925		46,925	32,958	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SWFS0AH	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Wells Fargo..... KB1H1DSPRFMYMUCUFXT09.	01/28/2021	01/28/2022	5,361	20,304,144	3787.38.....	0	1,763,820	0	5,243,663		5,243,663	3,479,843	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0PH	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFNFB653.	04/21/2021	04/21/2022	5,501	22,957,983	4173.42.....	0	1,556,782	0	3,526,636		3,526,636	1,969,854	0	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	3853.07.....	0	1,797,565	0	5,507,710		5,507,710	3,710,145	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0RJ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFNFB653.	12/28/2021	12/28/2022	5,394	25,817,572	4786.35.....	0	1,957,549	0	1,853,921		1,853,921	(103,628)	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0QL	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFNFB653.	08/13/2021	08/12/2022	4,817	21,522,356	4468.....	0	1,436,322	0	2,281,599		2,281,599	845,277	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 December 31 of Current Year

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)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SUBSOCC	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	UBS..... 5493001KJTIIGC8Y1R12.....	08/20/2021	08/19/2022	.....634	.....2,928,662	4619.34.....	.....0	.....131,790	.....0	.....232,951		.....232,951	.....101,161	.....0	.....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	3943.34.....	.....0	.....3,581,672	.....0	.....9,703,416		.....9,703,416	.....6,121,745	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSSOPL	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653..	04/21/2021	04/21/2022	.....5,281	.....22,039,831	4173.42.....	.....0	.....1,494,522	.....0	.....3,385,596		.....3,385,596	.....1,891,074	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SCTS0BO	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Citigroup..... 5493008GOWFH1UU8231...	12/21/2021	12/21/2022	.....65,599	.....304,984,839	4649.23.....	.....0	.....24,430,990	.....0	.....28,029,916		.....28,029,916	.....3,598,926	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SUBA0AA	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	UBS..... 5493001KJTIIGC8Y1R12.....	11/26/2021	11/28/2022	.....1,211	.....5,564,085	4594.62.....	.....0	.....261,515	.....0	.....327,827		.....327,827	.....66,311	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSSOLL	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653..	02/05/2021	02/07/2022	.....1,452	.....5,643,677	3886.83.....	.....0	.....457,566	.....0	.....1,280,456		.....1,280,456	.....822,891	.....0	.....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	4062.98.....	.....0	.....173,490	.....0	.....517,862		.....517,862	.....344,373	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSSOQJ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653..	04/07/2021	04/07/2022	.....5,823	.....23,757,549	4079.95.....	.....0	.....1,594,427	.....0	.....4,179,445		.....4,179,445	.....2,585,017	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSSOPX	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653..	06/07/2021	06/07/2022	.....5,698	.....24,082,711	4226.52.....	.....0	.....1,615,483	.....0	.....3,556,312		.....3,556,312	.....1,940,829	.....0	.....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	4443.05.....	.....0	.....1,572,590	.....0	.....2,465,960		.....2,465,960	.....893,370	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSSOLX	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653..	02/12/2021	02/14/2022	.....9,944	.....39,127,950	3934.83.....	.....0	.....3,158,545	.....0	.....8,313,562		.....8,313,562	.....5,155,018	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS1AJ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	03/12/2021	03/14/2022	.....6,153	.....24,263,371	3943.34.....	.....0	.....1,897,213	.....0	.....5,139,904		.....5,139,904	.....3,242,691	.....0	.....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	4290.61.....	.....0	.....1,020,193	.....0	.....2,168,039		.....2,168,039	.....1,147,846	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SWFS0CD	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Wells Fargo..... KB1H1DSPRFMYMCUFXT09.	06/14/2021	06/14/2022	.....12,736	.....54,193,590	4255.15.....	.....0	.....3,549,950	.....0	.....7,695,271		.....7,695,271	.....4,145,321	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSSOKX	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653..	01/07/2021	01/07/2022	.....1,845	.....7,017,993	3803.79.....	.....0	.....528,125	.....0	.....1,774,091		.....1,774,091	.....1,245,966	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SRBS0IT	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11.....	11/19/2021	11/21/2022	.....1,155	.....5,426,144	4697.96.....	.....0	.....403,164	.....0	.....435,867		.....435,867	.....32,702	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SWFS0BR	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Wells Fargo..... KB1H1DSPRFMYMCUFXT09.	05/21/2021	05/20/2022	.....1,540	.....6,400,024	4155.86.....	.....0	.....454,885	.....0	.....1,038,545		.....1,038,545	.....583,660	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SCSS0HQ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	01/14/2021	01/14/2022	.....5,954	.....22,598,645	3795.54.....	.....0	.....1,797,697	.....0	.....5,769,971		.....5,769,971	.....3,972,275	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SUBSOCF	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	UBS..... 5493001KJTIIGC8Y1R12.....	12/21/2021	12/21/2022	.....745	.....3,602,224	4835.2.....	.....0	.....197,432	.....0	.....230,974		.....230,974	.....33,542	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SUBMOAK	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	UBS..... 5493001KJTIIGC8Y1R12.....	09/21/2021	09/21/2022	.....656	.....2,856,349	4354.19.....	.....0	.....39,108	.....0	.....81,984		.....81,984	.....42,877	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSSORH	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653..	12/28/2021	12/28/2022	.....6,475	.....30,991,616	4786.35.....	.....0	.....2,349,857	.....0	.....2,225,462		.....2,225,462	.....(124,395)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SCSMOCD	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	02/26/2021	02/28/20223391,291,980	3811.15.....011,499052,257	52,25740,75800000	0001.....

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SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SCSS0JN	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	10/21/2021	10/21/2022	.....676	....3,198,677	4731.77.....	.....0	.....143,326	.....0	.....227,313		.....227,313	.....83,988	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSS0AT	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	11/05/2021	11/07/2022	.....4,981	....23,398,397	4697.53.....	.....0	.....269,103	.....0	.....271,686		.....271,686	.....2,583	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SWFS0CV	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Wells Fargo..... KB1H1DSPRFMYMCFXT09.	08/27/2021	08/26/2022	.....1,234	....5,564,563	4509.37.....	.....0	.....376,148	.....0	.....558,372		.....558,372	.....182,224	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0TE	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80...	01/21/2021	01/21/2022	.....5,364	....20,667,867	3853.07.....	.....0	.....1,596,116	.....0	.....4,890,474		.....4,890,474	.....3,294,358	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SRBA0AX	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11....	01/28/2021	01/28/2022	.....1,974	....7,476,288	3787.38.....	.....0	.....381,298	.....0	.....1,096,855		.....1,096,855	.....715,558	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SWFS0DX	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Wells Fargo..... KB1H1DSPRFMYMCFXT09.	09/28/2021	09/28/2022	.....11,334	....49,332,708	4352.63.....	.....0	.....3,857,032	.....0	.....6,725,688		.....6,725,688	.....2,868,656	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSS0QH	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	07/28/2021	07/28/2022	.....5,399	....23,759,055	4400.64.....	.....0	.....1,620,988	.....0	.....2,781,361		.....2,781,361	.....1,160,373	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SUBS0BK	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	UBS..... 5493001KJTIIGC8Y1R12....	06/14/2021	06/14/2022	.....4,951	....21,067,248	4255.15.....	.....0	.....1,380,010	.....0	.....2,991,464		.....2,991,464	.....1,611,455	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SCSS0IB	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	01/21/2021	01/21/2022	.....7,104	....27,372,209	3853.07.....	.....0	.....2,113,872	.....0	.....6,476,870		.....6,476,870	.....4,362,998	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLA0DO	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80...	06/14/2021	06/14/2022	.....609	....2,591,386	4255.15.....	.....0	.....90,698	.....0	.....221,678		.....221,678	.....130,980	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SSGS0DW	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	12/14/2021	12/14/2022	.....4,318	....20,010,001	4634.09.....	.....0	.....1,614,368	.....0	.....1,871,525		.....1,871,525	.....257,157	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSS0QP	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	08/13/2021	08/12/2022	.....4,491	....20,065,788	4468.....	.....0	.....1,339,116	.....0	.....2,127,188		.....2,127,188	.....788,072	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SSGA0AR	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	05/28/2021	05/27/2022	.....1,312	....5,515,792	4204.11.....	.....0	.....192,497	.....0	.....511,463		.....511,463	.....318,967	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SCTM0AK	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Citigroup..... 5493008GOWFH1UU8231...	07/14/2021	07/14/2022	.....356	....1,557,251	4374.3.....	.....0	.....16,508	.....0	.....30,166		.....30,166	.....13,658	.....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	4183.18.....	.....0	.....153,588	.....0	.....356,173		.....356,173	.....202,585	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0UA	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80...	10/14/2021	10/14/2022	.....1,643	....7,313,157	4451.1.....	.....0	.....507,007	.....0	.....867,831		.....867,831	.....360,823	.....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	3811.15.....	.....0	.....1,754,175	.....0	.....5,116,598		.....5,116,598	.....3,362,424	.....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	3811.15.....	.....0	.....363,549	.....0	.....1,162,333		.....1,162,333	.....798,784	.....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	3795.54.....	.....0	.....71,790	.....0	.....218,896		.....218,896	.....147,106	.....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	3913.1.....	.....0	.....17,925,792	.....0	.....51,173,219		.....51,173,219	.....33,247,427	.....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	4173.42.....	.....0	.....1,419,810	.....0	.....3,216,348		.....3,216,348	.....1,796,538	.....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	03/21/202210,88142,578,441	3913.1.....01,844,65605,998,135	5,998,1354,153,48000000	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)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SWFS0AS	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Wells Fargo..... KB1H1DSPRFMYMCUFXT09.	03/12/2021	03/14/2022	.....2,139	.....8,444,088	3947.68.....	.....0	.....653,964	.....0	.....1,777,871		.....1,777,871	.....1,123,907	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSSOLD	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	01/14/2021	01/14/2022	.....7,009	.....26,602,940	3795.54.....	.....0	.....2,116,234	.....0	.....6,792,363		.....6,792,363	.....4,676,129	.....0	.....0	.....0	.....0	.....0	0001.....
Global Balanced Index 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	.....1,735		.....1,735	.....(4,903)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SCTM0AG	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Citigroup..... 5493008GOWFH1UU8231...	01/14/2021	01/14/2022	.....520	.....1,973,681	3795.54.....	.....0	.....22,712	.....0	.....162,243		.....162,243	.....139,531	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SUBSOBY	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	.....2,184,026		.....2,184,026	.....809,129	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SUBM0AI	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	UBS..... 5493001KJTIIGC8Y1R12.....	08/20/2021	08/19/2022	.....307	.....1,363,593	4441.67.....	.....0	.....11,852	.....0	.....13,523		.....13,523	.....1,671	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SCSS0IJ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	01/21/2021	01/21/2022	.....8,737	.....33,664,273	3853.07.....	.....0	.....2,599,789	.....0	.....7,965,711		.....7,965,711	.....5,365,922	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSSOME	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	02/19/2021	02/18/2022	.....48,493	.....189,448,088	3906.71.....	.....0	.....15,564,502	.....0	.....41,910,309		.....41,910,309	.....26,345,807	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSSONM	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	03/05/2021	03/07/2022	.....4,883	.....18,760,193	3841.94.....	.....0	.....1,514,709	.....0	.....4,547,369		.....4,547,369	.....3,032,660	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCA0AV	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP570UK5573....	02/12/2021	02/14/2022	.....593	.....2,333,354	3934.83.....	.....0	.....108,335	.....0	.....265,253		.....265,253	.....156,918	.....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	4443.05.....	.....0	.....1,339,577	.....0	.....2,100,575		.....2,100,575	.....760,998	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0TQ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	BOA/Merrill Lynch EYKN6V0ZCB8V9IULB80....	09/14/2021	09/14/2022	.....8,890	.....39,498,715	4443.05.....	.....0	.....2,921,698	.....0	.....4,581,480		.....4,581,480	.....1,659,783	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SUBM0AF	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	UBS..... 5493001KJTIIGC8Y1R12.....	05/14/2021	05/13/2022	.....303	.....1,264,677	4173.85.....	.....0	.....14,023	.....0	.....46,764		.....46,764	.....32,741	.....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	3787.38.....	.....0	.....2,093,158	.....0	.....6,222,754		.....6,222,754	.....4,129,596	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS1BH	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP570UK5573....	07/14/2021	07/14/2022	.....5,523	.....24,159,259	4374.3.....	.....0	.....1,628,687	.....0	.....2,906,489		.....2,906,489	.....1,277,802	.....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	3974.54.....	.....0	.....1,670,138	.....0	.....4,808,439		.....4,808,439	.....3,138,301	.....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	3913.1.....	.....0	.....1,553,151	.....0	.....4,433,821		.....4,433,821	.....2,880,670	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SUBSOBO	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	UBS..... 5493001KJTIIGC8Y1R12.....	06/14/2021	06/14/2022	.....1,300	.....5,531,695	4255.15.....	.....0	.....362,354	.....0	.....785,478		.....785,478	.....423,125	.....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	.....31,780		.....31,780	.....8,514	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SCSS0JO	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	10/21/2021	10/21/2022	.....1,192	.....5,423,338	4549.78.....	.....0	.....376,374	.....0	.....548,753		.....548,753	.....172,379	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSS0AN	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	04/28/2021	04/28/2022	.....318	.....1,330,251	4183.18.....	.....0	.....12,240	.....0	.....30,478		.....30,478	.....18,238	.....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	01/21/20229,19935,444,391	3853.07.....01,599,72504,335,156	4,335,1562,735,43100000	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)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SBCA0BF	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573.....	11/19/2021	11/21/2022	7,265	34,130,679	4697.96.....	0	1,332,837	0	1,394,111		1,394,111	61,274	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SCSS0HX	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYJYL8C3868...	01/21/2021	01/21/2022	5,377	20,717,957	3853.07.....	0	1,599,984	0	4,902,327		4,902,327	3,302,342	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMLS0TG	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	BOA/Merrill Lynch EYKN6V0ZCB8V9IULB80....	03/05/2021	03/07/2022	2,276	8,744,255	3841.94.....	0	706,016	0	2,119,560		2,119,560	1,413,544	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0LH	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653...	01/28/2021	01/28/2022	7,132	27,011,594	3787.38.....	0	2,346,496	0	6,975,901		6,975,901	4,629,406	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SRBS0IO	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11....	09/14/2021	09/14/2022	5,316	23,619,254	4443.05.....	0	1,747,103	0	2,739,612		2,739,612	992,509	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SCSS0JI	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYJYL8C3868...	08/13/2021	08/12/2022	1,239	5,535,852	4468.....	0	369,442	0	586,859		586,859	217,417	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SRBS0IY	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11....	12/21/2021	12/21/2022	1,264	5,876,627	4649.23.....	0	471,889	0	540,097		540,097	68,208	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SWFS0AJ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Wells Fargo..... KB1H1DSPRFMYMCUFXT09.	01/28/2021	01/28/2022	5,774	21,868,332	3787.38.....	0	1,899,701	0	5,647,624		5,647,624	3,747,923	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SWFA0AB	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Wells Fargo..... KB1H1DSPRFMYMCUFXT09.	07/21/2021	07/21/2022	7,992	34,834,650	4358.69.....	0	1,299,339	0	2,558,220		2,558,220	1,258,881	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0MQ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653...	02/19/2021	02/18/2022	8,302	32,433,506	3906.71.....	0	2,664,642	0	7,175,044		7,175,044	4,510,401	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMLM0AT	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	BOA/Merrill Lynch EYKN6V0ZCB8V9IULB80....	02/19/2021	02/18/2022	191	746,182	3906.71.....	0	8,207	0	34,410		34,410	26,203	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SCSS0IR	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYJYL8C3868...	04/07/2021	04/07/2022	2,130	8,690,294	4079.95.....	0	583,227	0	1,528,802		1,528,802	945,576	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SUBS0BU	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	UBS..... 5493001KJTIIGC8Y1R12....	07/14/2021	07/14/2022	4,753	20,791,048	4374.3.....	0	1,401,620	0	2,501,275		2,501,275	1,099,655	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0NV	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653...	03/19/2021	03/21/2022	11,203	43,838,459	3913.1.....	0	3,403,082	0	9,714,864		9,714,864	6,311,783	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SWFS0EJ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Wells Fargo..... KB1H1DSPRFMYMCUFXT09.	11/12/2021	11/14/2022	11,126	52,101,389	4682.85.....	0	3,729,256	0	4,262,309		4,262,309	533,053	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SWFS0AQ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Wells Fargo..... KB1H1DSPRFMYMCUFXT09.	03/12/2021	03/14/2022	543	2,141,234	3943.34.....	0	167,428	0	453,595		453,595	286,166	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS1BB	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573.....	05/14/2021	05/13/2022	6,679	27,877,144	4173.85.....	0	1,912,399	0	4,370,419		4,370,419	2,458,020	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0MU	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653...	02/19/2021	02/18/2022	5,562	21,729,121	3906.71.....	0	1,785,201	0	4,806,985		4,806,985	3,021,784	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMLS0UC	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	BOA/Merrill Lynch EYKN6V0ZCB8V9IULB80....	10/14/2021	10/14/2022	5,090	22,590,743	4438.26.....	0	1,610,567	0	2,737,092		2,737,092	1,126,525	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS1BL	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573.....	10/07/2021	10/07/2022	4,673	20,560,078	4399.76.....	0	1,547,256	0	2,629,018		2,629,018	1,081,762	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0OD	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653...	03/19/2021	03/21/2022	8,248	32,275,249	3913.1.....	0	2,505,455	0	7,152,388		7,152,388	4,646,932	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	4374.3.....	0	98,815	0	186,940		186,940	88,125	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 December 31 of Current Year

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)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SMSSOQF	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	07/28/2021	07/28/2022	11,562	50,880,200	4400.64.....	0	3,471,358	0	5,956,306		5,956,306	2,484,948	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSSOQX	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	10/28/2021	10/28/2022	3,444	15,830,070	4596.42.....	0	1,116,611	0	1,486,374		1,486,374	369,763	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	3853.07.....	0	12,104	0	65,515		65,515	53,411	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSSOMK	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	02/19/2021	02/18/2022	6,919	27,030,526	3906.71.....	0	2,220,749	0	5,979,779		5,979,779	3,759,030	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SWFS0AU	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Wells Fargo..... KB1H1DSPRFMYCUFXT09.	03/12/2021	03/14/2022	1,302	5,134,229	3943.34.....	0	401,458	0	1,087,625		1,087,625	686,167	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSSOQD	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	07/28/2021	07/28/2022	6,060	26,667,878	4400.64.....	0	1,819,445	0	3,121,883		3,121,883	1,302,438	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SCTMOAH	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Citigroup..... 5493008GOWFH1UU8231...	04/21/2021	04/21/2022	207	863,898	4173.42.....	0	12,540	0	38,391		38,391	25,851	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SCTS0BK	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Citigroup..... 5493008GOWFH1UU8231...	10/21/2021	10/21/2022	29,854	135,829,132	4549.78.....	0	9,401,920	0	13,743,686		13,743,686	4,341,766	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSSOAV	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	12/14/2021	12/14/2022	434	2,011,195	4634.09.....	0	26,722	0	30,811		30,811	4,089	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSSONC	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	02/19/2021	02/18/2022	5,723	22,358,101	3906.71.....	0	1,836,876	0	4,946,130		4,946,130	3,109,254	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSSOAU	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	12/07/2021	12/07/2022	602	2,821,424	4686.75.....	0	43,192	0	48,464		48,464	5,272	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SCSSOHT	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	01/21/2021	01/21/2022	65,336	251,744,182	3853.07.....	0	19,441,432	0	59,568,238		59,568,238	40,126,805	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	4173.42.....	0	1,149,458	0	2,641,617		2,641,617	1,492,159	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSSOOP	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	04/14/2021	04/14/2022	7,988	32,947,784	4124.66.....	0	2,264,868	0	5,438,457		5,438,457	3,173,589	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SCSSOID	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	01/21/2021	01/21/2022	7,279	28,046,497	3853.07.....	0	2,165,945	0	6,636,421		6,636,421	4,470,476	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SCSSOIP	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	03/19/2021	03/21/2022	16,727	65,454,424	3913.1.....	0	5,081,081	0	14,505,091		14,505,091	9,424,011	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SWFA0AC	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Wells Fargo..... KB1H1DSPRFMYCUFXT09.	08/20/2021	08/19/2022	8,077	35,875,369	4441.67.....	0	1,370,425	0	2,297,219		2,297,219	926,794	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	3934.83.....	0	442,463	0	1,164,601		1,164,601	722,138	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	641,330		641,330	237,597	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	4255.15.....	0	1,728,426	0	3,746,732		3,746,732	2,018,305	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SWFS0DT	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Wells Fargo..... KB1H1DSPRFMYCUFXT09.	09/28/2021	09/28/2022	1,215	5,288,445	4352.63.....	0	413,472	0	720,991		720,991	307,519	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SCSA0BJ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	04/14/2021	04/14/2022	244	1,006,417	4124.66.....	0	36,734	0	95,738		95,738	59,004	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 December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SWFS0AA	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Wells Fargo..... KB1H1DSPRFMYMUCUFXT09.	01/21/2021	01/21/2022	.....703	.....2,817,055	4007.19.....	.....0	.....150,062	.....0	.....532,931		.....532,931	.....382,869	.....0	.....0	.....0	.....0	.....0	.....0001.....
S&P 500 OTC Call Option 9SMSSONT	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653...	03/19/2021	03/21/2022	.....7,095	.....27,763,445	3913.1.....	.....0	.....2,155,214	.....0	.....6,152,545		.....6,152,545	.....3,997,331	.....0	.....0	.....0	.....0	.....0	.....0001.....
S&P 500 OTC Call Option 9SMSSOLN	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653...	02/05/2021	02/07/2022	.....5,956	.....23,149,959	3886.83.....	.....0	.....1,876,902	.....0	.....5,252,341		.....5,252,341	.....3,375,439	.....0	.....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	4374.3.....	.....0	.....558,230	.....0	.....996,195		.....996,195	.....437,965	.....0	.....0	.....0	.....0	.....0	.....0001.....
S&P 500 OTC Call Option 9SWFS0DL	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Wells Fargo..... KB1H1DSPRFMYMUCUFXT09.	09/21/2021	09/21/2022	.....16,726	.....72,828,182	4354.19.....	.....0	.....5,664,706	.....0	.....9,831,703		.....9,831,703	.....4,166,997	.....0	.....0	.....0	.....0	.....0	.....0001.....
S&P 500 OTC Call Option 9SUBS0BM	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	UBS..... 5493001KJTIIGC8Y1R12.....	06/14/2021	06/14/2022	.....4,739	.....20,165,156	4255.15.....	.....0	.....1,320,918	.....0	.....2,863,371		.....2,863,371	.....1,542,453	.....0	.....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	3943.34.....	.....0	.....103,294	.....0	.....295,921		.....295,921	.....192,627	.....0	.....0	.....0	.....0	.....0	.....0001.....
S&P 500 OTC Call Option 9SWFS0CZ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Wells Fargo..... KB1H1DSPRFMYMUCUFXT09.	08/27/2021	08/26/2022	.....5,012	.....22,600,962	4509.37.....	.....0	.....1,527,760	.....0	.....2,267,878		.....2,267,878	.....740,118	.....0	.....0	.....0	.....0	.....0	.....0001.....
S&P 500 OTC Call Option 9SMSS0OH	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653...	03/26/2021	03/28/2022	.....13,248	.....52,654,706	3974.54.....	.....0	.....3,733,713	.....0	.....10,749,611		.....10,749,611	.....7,015,898	.....0	.....0	.....0	.....0	.....0	.....0001.....
S&P 500 OTC Call Option 9SMSS0PF	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653...	04/21/2021	04/21/2022	.....7,361	.....30,720,545	4173.42.....	.....0	.....2,083,162	.....0	.....4,719,063		.....4,719,063	.....2,635,901	.....0	.....0	.....0	.....0	.....0	.....0001.....
S&P 500 OTC Call Option 9SMSS0MM	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653...	02/19/2021	02/18/2022	.....9,383	.....36,656,660	3906.71.....	.....0	.....3,011,604	.....0	.....8,109,303		.....8,109,303	.....5,097,699	.....0	.....0	.....0	.....0	.....0	.....0001.....
S&P 500 OTC Call Option 9SCSA0BI	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYJLN8C3868...	04/07/2021	04/07/2022	.....497	.....2,027,735	4079.95.....	.....0	.....72,592	.....0	.....210,882		.....210,882	.....138,291	.....0	.....0	.....0	.....0	.....0	.....0001.....
S&P 500 OTC Call Option 9SCTS0BI	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Citigroup..... 5493008GOWFH1UU8231...	10/21/2021	10/21/2022	.....19,031	.....86,586,863	4549.78.....	.....0	.....5,993,433	.....0	.....8,761,174		.....8,761,174	.....2,767,741	.....0	.....0	.....0	.....0	.....0	.....0001.....
S&P 500 OTC Call Option 9SBCA0BG	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	12/14/2021	12/14/2022	.....560	.....2,595,090	4634.09.....	.....0	.....117,090	.....0	.....145,946		.....145,946	.....28,855	.....0	.....0	.....0	.....0	.....0	.....0001.....
S&P 500 OTC Call Option 9SWFS0BX	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Wells Fargo..... KB1H1DSPRFMYMUCUFXT09.	05/28/2021	05/27/2022	.....1,210	.....5,086,973	4204.11.....	.....0	.....334,736	.....0	.....770,100		.....770,100	.....435,364	.....0	.....0	.....0	.....0	.....0	.....0001.....
S&P 500 OTC Call Option 9SBCS1AF	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	02/26/2021	02/28/2022	.....6,039	.....23,015,535	3811.15.....	.....0	.....1,987,143	.....0	.....5,796,124		.....5,796,124	.....3,808,981	.....0	.....0	.....0	.....0	.....0	.....0001.....
S&P 500 OTC Call Option 9SMLA0DR	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80....	12/28/2021	12/28/2022	.....1,471	.....7,040,721	4786.35.....	.....0	.....282,329	.....0	.....254,108		.....254,108	.....(28,221)	.....0	.....0	.....0	.....0	.....0	.....0001.....
S&P 500 OTC Call Option 9SMLS0UE	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80....	11/26/2021	11/28/2022	.....5,586	.....25,665,547	4594.62.....	.....0	.....2,154,398	.....0	.....2,520,295		.....2,520,295	.....365,896	.....0	.....0	.....0	.....0	.....0	.....0001.....
S&P 500 OTC Call Option 9SWFS0BP	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Wells Fargo..... KB1H1DSPRFMYMUCUFXT09.	05/21/2021	05/20/2022	.....7,062	.....29,348,683	4155.86.....	.....0	.....2,085,973	.....0	.....4,762,471		.....4,762,471	.....2,676,498	.....0	.....0	.....0	.....0	.....0	.....0001.....
S&P 500 OTC Call Option 9SWFS0BB	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Wells Fargo..... KB1H1DSPRFMYMUCUFXT09.	03/19/2021	03/21/2022	.....9,046	.....35,397,903	3913.1.....	.....0	.....2,747,860	.....0	.....7,844,387		.....7,844,387	.....5,096,527	.....0	.....0	.....0	.....0	.....0	.....0001.....
S&P 500 OTC Call Option 9SMSS0AR	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653...	10/21/2021	10/21/2022	.....442	.....2,011,003	4549.78.....	.....0	.....30,167	.....0	.....38,148		.....38,148	.....7,982	.....0	.....0	.....0	.....0	.....0	.....0001.....
S&P 500 OTC Call Option 9SBCA0AY	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	05/07/2021	05/06/20225612,374,489	4232.6.....087,0950182,153	182,15395,058000000001.....

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SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SMSSOOT	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	04/14/2021	04/14/2022	5,162	21,291,495	4124.66.....	0	1,463,601	0	3,514,436		3,514,436	2,050,835	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SWFS0BT	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Wells Fargo..... KB1H1DSPRFMYMCFXT09.	05/21/2021	05/20/2022	4,992	20,746,053	4155.86.....	0	1,474,536	0	3,366,504		3,366,504	1,891,968	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SUBM0AJ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	UBS..... 5493001KJTIIGC8Y1R12.....	09/14/2021	09/14/2022	422	1,874,967	4443.05.....	0	26,438	0	43,451		43,451	17,013	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SWFS0AZ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Wells Fargo..... KB1H1DSPRFMYMCFXT09.	03/19/2021	03/21/2022	1,317	5,153,553	3913.1.....	0	400,059	0	1,142,058		1,142,058	741,999	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SUBS0CG	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	UBS..... 5493001KJTIIGC8Y1R12.....	12/28/2021	12/28/2022	6,152	29,445,625	4786.35.....	0	2,232,636	0	2,114,446		2,114,446	(118,190)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SUBS0BC	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	UBS..... 5493001KJTIIGC8Y1R12.....	01/21/2021	01/21/2022	4,312	16,614,438	3853.07.....	0	1,283,082	0	3,931,343		3,931,343	2,648,261	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0QV	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	09/28/2021	09/28/2022	6,871	29,906,921	4352.63.....	0	2,338,245	0	4,077,307		4,077,307	1,739,063	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SCSMOCE	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	05/07/2021	05/06/2022	4,313	18,255,204	4232.6.....	0	209,948	0	512,651		512,651	302,702	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SCTM0AL	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Citigroup..... 5493008GOWFHX1UU8231...	07/21/2021	07/21/2022	515	2,244,725	4358.69.....	0	28,040	0	48,617		48,617	20,578	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SUBS0AY	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	UBS..... 5493001KJTIIGC8Y1R12.....	01/07/2021	01/07/2022	3,310	12,590,545	3803.79.....	0	947,477	0	3,182,787		3,182,787	2,235,311	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SWFS0ED	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Wells Fargo..... KB1H1DSPRFMYMCFXT09.	11/05/2021	11/07/2022	4,615	21,679,101	4697.53.....	0	1,540,690	0	1,703,606		1,703,606	162,916	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0PZ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	07/07/2021	07/07/2022	5,694	24,815,192	4358.13.....	0	1,636,462	0	3,042,453		3,042,453	1,405,990	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SRBA0AZ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11....	07/07/2021	07/07/2022	708	3,085,556	4358.13.....	0	108,614	0	213,081		213,081	104,467	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS1AN	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	03/26/2021	03/28/2022	9,665	38,413,929	3974.54.....	0	2,723,908	0	7,842,315		7,842,315	5,118,407	0	0	0	0		0001.....
Merrill Lynch GPA index 9GMLS0CD	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80....	08/06/2021	05/06/2022	1,464	319,518	218.25.....	0	11,727	0	10,762		10,762	(964)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS1AL	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	03/26/2021	03/28/2022	1,464	5,818,727	3974.54.....	0	412,602	0	1,187,910		1,187,910	775,308	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0PP	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	05/14/2021	05/13/2022	1,308	5,463,948	4177.33.....	0	371,770	0	851,886		851,886	480,116	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SUBM0AH	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	UBS..... 5493001KJTIIGC8Y1R12.....	08/20/2021	08/19/2022	285	1,265,876	4441.67.....	0	23,076	0	32,848		32,848	9,772	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCA0BD	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	10/21/2021	10/21/2022	7,768	35,342,691	4549.78.....	0	1,289,643	0	2,111,022		2,111,022	821,378	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SWFS0BH	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Wells Fargo..... KB1H1DSPRFMYMCFXT09.	03/19/2021	03/21/2022	5,208	20,379,425	3913.1.....	0	1,582,009	0	4,516,202		4,516,202	2,934,193	0	0	0	0		0001.....
Global Balanced Index 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	362		362	(21,532)	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	4173.85.....	0	1,411,607	0	3,225,957		3,225,957	1,814,349	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 December 31 of Current Year

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)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SUBM0AD	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	UBS..... 5493001KJTIIGC8Y1R12.....	04/07/2021	04/07/2022	5,519	22,517,244	4079.95.....	0	198,155	0	667,099		667,099	468,944	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	4224.79.....	0	13,996,777	0	31,380,370		31,380,370	17,383,593	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	4446.17.....	0	637,420	0	1,000,865		1,000,865	363,445	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSSORF	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653.	12/07/2021	12/07/2022	4,084	19,140,687	4686.75.....	0	1,497,740	0	1,610,265		1,610,265	112,525	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSSONA	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653.	02/19/2021	02/18/2022	5,268	20,580,548	3906.71.....	0	1,690,838	0	4,552,894		4,552,894	2,862,057	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	4509.37.....	0	2,819,589	0	4,185,530		4,185,530	1,365,941	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	4173.42.....	0	1,636,022	0	3,706,141		3,706,141	2,070,119	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SWFS0EB	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Wells Fargo..... KB1H1DSPRFMYMCUFXT09.	10/21/2021	10/21/2022	59,416	270,329,728	4549.78.....	0	18,711,881	0	27,352,946		27,352,946	8,641,065	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	3934.83.....	0	11,115	0	65,525		65,525	54,410	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSSORB	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653.	10/28/2021	10/28/2022	6,454	29,665,295	4596.42.....	0	2,092,511	0	2,785,441		2,785,441	692,929	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	4173.85.....	0	345,600	0	789,803		789,803	444,203	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSSOLR	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653.	02/05/2021	02/07/2022	3,496	13,588,358	3886.83.....	0	1,101,687	0	3,082,972		3,082,972	1,981,285	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSSOPB	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653.	04/21/2021	04/21/2022	9,269	38,683,430	4173.42.....	0	2,623,125	0	5,942,262		5,942,262	3,319,137	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSSOLP	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653.	02/05/2021	02/07/2022	5,362	20,841,182	3886.83.....	0	1,689,716	0	4,728,518		4,728,518	3,038,802	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	3803.79.....	0	118,126	0	341,141		341,141	223,015	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SCTM0AN	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Citigroup..... 5493008GOWFH1UU8231....	08/06/2021	08/05/2022	1,202	5,332,697	4436.52.....	0	82,114	0	117,001		117,001	34,888	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SUBS0BQ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	UBS..... 5493001KJTIIGC8Y1R12.....	07/14/2021	07/14/2022	5,662	24,767,287	4374.3.....	0	1,669,677	0	2,979,638		2,979,638	1,309,961	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS1AR	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP57OUK5573....	04/21/2021	04/21/2022	13,937	58,164,955	4173.42.....	0	3,944,168	0	8,934,870		8,934,870	4,990,702	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSSOQN	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653.	08/13/2021	08/12/2022	4,503	20,119,404	4468.....	0	1,342,694	0	2,132,872		2,132,872	790,177	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCA0AZ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP57OUK5573....	06/07/2021	06/07/2022	561	2,371,078	4226.52.....	0	85,693	0	213,401		213,401	127,708	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SRBS0IU	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11....	11/19/2021	11/21/2022	46,662	219,216,210	4697.96.....	0	16,404,390	0	17,609,008		17,609,008	1,204,618	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SWFS0BL	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Wells Fargo..... KB1H1DSPRFMYMCUFXT09.	05/14/2021	05/13/2022	587	2,450,050	4173.85.....	0	168,076	0	384,105		384,105	216,029	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 December 31 of Current Year

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)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SMLS0TW	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80....	10/14/2021	10/14/2022	7,454	33,082,790	4438.26.....	0	2,358,578	0	4,008,307		4,008,307	1,649,729	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SCSS0IT	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYJYJLN8C3868...	04/21/2021	04/21/2022	1,213	5,062,358	4173.42.....	0	347,779	0	777,642		777,642	429,863	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SWFS0CN	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Wells Fargo..... KB1H1DSPRFMYMCFXT09.	06/28/2021	06/28/2022	5,761	24,718,204	4290.61.....	0	1,581,628	0	3,361,161		3,361,161	1,779,533	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SCSS0JC	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYJYJLN8C3868...	06/28/2021	06/28/2022	1,248	5,354,681	4290.61.....	0	342,627	0	728,125		728,125	385,498	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	3811.15.....	0	2,948,961	0	8,601,567		8,601,567	5,652,606	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SSGS0DS	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	12/14/2021	12/14/2022	7,741	35,872,491	4634.09.....	0	2,894,123	0	3,355,136		3,355,136	461,013	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SCTS0BC	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Citigroup..... 5493008GOWFHX1UU8231...	02/26/2021	02/28/2022	2,737	10,431,118	3811.15.....	0	900,615	0	2,626,924		2,626,924	1,726,309	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	3913.1.....	0	16,119	0	65,172		65,172	49,053	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SWFS0BJ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Wells Fargo..... KB1H1DSPRFMYMCFXT09.	04/21/2021	04/21/2022	49,744	207,602,604	4173.42.....	0	14,077,542	0	31,890,377		31,890,377	17,812,835	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCA0BC	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	10/14/2021	10/14/2022	431	1,912,890	4438.26.....	0	72,977	0	153,279		153,279	80,302	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	4155.86.....	0	1,292,733	0	3,317,220		3,317,220	2,024,487	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SRBA0BE	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11....	12/21/2021	12/21/2022	7,582	35,250,462	4649.23.....	0	1,540,445	0	1,945,477		1,945,477	405,032	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	4173.42.....	0	1,957,793	0	4,435,060		4,435,060	2,477,267	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	4520.03.....	0	63,461	0	52,199		52,199	(11,261)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SWFS0DN	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Wells Fargo..... KB1H1DSPRFMYMCFXT09.	09/21/2021	09/21/2022	10,971	47,769,818	4354.19.....	0	3,715,622	0	6,448,859		6,448,859	2,733,237	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	3803.79.....	0	1,492,204	0	5,012,649		5,012,649	3,520,445	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMLS0TI	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80....	03/19/2021	03/21/2022	6,762	26,460,382	3913.1.....	0	2,054,060	0	5,863,779		5,863,779	3,809,718	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SRBMOAL	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11....	12/21/2021	12/21/2022	318	1,478,455	4649.23.....	0	25,135	0	27,969		27,969	2,834	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SWFS0DZ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Wells Fargo..... KB1H1DSPRFMYMCFXT09.	09/28/2021	09/28/2022	3,571	15,543,242	4352.63.....	0	1,215,234	0	2,119,060		2,119,060	903,827	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SCTS0BM	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Citigroup..... 5493008GOWFHX1UU8231...	12/07/2021	12/07/2022	4,295	20,129,591	4686.75.....	0	1,575,121	0	1,693,459		1,693,459	118,339	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS1BP	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	11/26/2021	11/28/2022	2,252	10,347,084	4594.62.....	0	868,547	0	1,016,059		1,016,059	147,511	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	4224.79.....	0	6,071,586	0	13,612,321		13,612,321	7,540,735	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 December 31 of Current Year

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)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SMSSOMB	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	02/12/2021	02/14/2022	7,492	29,479,746	3934.83.....	0	2,379,708	0	6,263,597		6,263,597	3,883,889	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	4173.42.....	0	1,593,572	0	3,609,977		3,609,977	2,016,405	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	4354.19.....	0	1,625,987	0	2,822,074		2,822,074	1,196,087	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	3886.83.....	0	108,834	0	381,399		381,399	272,565	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSSOQR	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	08/20/2021	08/19/2022	2,270	10,082,591	4441.67.....	0	703,820	0	1,131,924		1,131,924	428,103	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS1AH	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP570UK5573....	03/12/2021	03/14/2022	5,079	20,028,224	3943.34.....	0	1,566,056	0	4,242,739		4,242,739	2,676,682	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	3841.94.....	0	108,258	0	342,388		342,388	234,130	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	3906.71.....	0	390,277	0	1,038,834		1,038,834	648,557	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SSGS0DK	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	04/14/2021	04/14/2022	6,234	25,713,130	4124.66.....	0	1,767,550	0	4,244,284		4,244,284	2,476,734	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCA0BE	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP570UK5573....	10/28/2021	10/28/2022	1,400	6,434,988	4596.42.....	0	240,408	0	341,111		341,111	100,703	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SUBM0AM	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	UBS..... 5493001KJTIIGC8Y1R12....	11/19/2021	11/21/2022	366	1,719,453	4697.96.....	0	26,457	0	25,345		25,345	(1,113)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SRBMOAJ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11....	12/07/2021	12/07/2022	1,224	5,736,582	4686.75.....	0	68,838	0	75,365		75,365	6,527	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SCTM0AQ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Citigroup..... 5493008GOWFH1UU8231....	09/07/2021	09/07/2022	1,243	5,618,397	4520.03.....	0	86,489	0	95,077		95,077	8,589	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMLM0AS	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80....	01/28/2021	01/28/2022	385	1,458,141	3787.38.....	0	14,873	0	81,599		81,599	66,726	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMLM0AU	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80....	11/12/2021	11/14/2022	351	1,643,680	4682.85.....	0	20,240	0	18,609		18,609	(1,631)	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	147,027		147,027	55,392	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	4126.31.....	0	483,986	0	1,163,686		1,163,686	679,700	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SCSS0IF	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYJLN8C3868...	01/21/2021	01/21/2022	8,468	32,627,797	3853.07.....	0	2,519,745	0	7,720,458		7,720,458	5,200,713	0	0	0	0		0001.....
Merrill Lynch GPA index 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	8,598		8,598	375	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SCTS0BE	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Citigroup..... 5493008GOWFH1UU8231....	03/12/2021	03/14/2022	8,461	33,364,600	3943.34.....	0	2,608,861	0	7,067,890		7,067,890	4,459,029	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	4509.37.....	0	1,039,742	0	1,543,442		1,543,442	503,700	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS1AD	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP570UK5573....	01/14/2021	01/14/2022	5,250	19,926,585	3795.54.....	0	1,585,137	0	5,087,731		5,087,731	3,502,594	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 December 31 of Current Year

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)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SBCS1AB	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573.....	01/14/2021	01/14/2022	6,923	26,276,523	3795.54.....	0	2,090,268	0	6,709,021		6,709,021	4,618,753	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS00X	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653.....	04/21/2021	04/21/2022	6,678	27,870,099	4173.42.....	0	1,889,873	0	4,281,199		4,281,199	2,391,326	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SCSS0JK	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYJLN8C3868...	08/20/2021	08/19/2022	1,089	4,836,979	4441.67.....	0	338,102	0	543,024		543,024	204,922	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SCSS0JA	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYJLN8C3868...	04/21/2021	04/21/2022	9,567	39,927,109	4173.42.....	0	2,707,459	0	6,133,307		6,133,307	3,425,848	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SWFS0AY	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Wells Fargo..... KB1H1DSPRFMYMCUFXT09.	03/19/2021	03/21/2022	916	3,727,772	4069.62.....	0	199,294	0	657,927		657,927	458,633	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SSGA0AW	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	10/07/2021	10/07/2022	662	2,912,641	4399.76.....	0	118,544	0	251,960		251,960	133,415	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SRSS0JR	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYJLN8C3868...	12/14/2021	12/14/2022	2,177	10,094,466	4636.87.....	0	810,391	0	939,485		939,485	129,094	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SRBS0II	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11....	07/21/2021	07/21/2022	1,173	5,112,743	4358.69.....	0	353,296	0	637,605		637,605	284,309	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SWFS0CX	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Wells Fargo..... KB1H1DSPRFMYMCUFXT09.	08/27/2021	08/26/2022	5,339	24,075,526	4509.37.....	0	1,627,436	0	2,415,842		2,415,842	788,406	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SUBM0AG	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	UBS..... 5493001KJTIIGC8Y1R12.....	06/14/2021	06/14/2022	365	1,553,130	4255.15.....	0	21,101	0	52,161		52,161	31,060	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SSGA0AS	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	09/16/2021	06/21/2022	8,325	35,171,377	4224.79.....	0	1,289,947	0	3,370,001		3,370,001	2,080,054	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMLA0DP	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	BOA/Merrill Lynch EYKN6V0ZCB8V9IULB80....	11/05/2021	11/07/2022	671	3,152,043	4697.53.....	0	116,942	0	120,874		120,874	3,932	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SRBS0IK	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11....	07/21/2021	07/21/2022	4,614	20,110,996	4358.69.....	0	1,377,185	0	2,508,021		2,508,021	1,130,836	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SUBS0BS	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	UBS..... 5493001KJTIIGC8Y1R12.....	07/14/2021	07/14/2022	5,508	24,093,644	4374.3.....	0	1,624,263	0	2,898,595		2,898,595	1,274,332	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SWFS0CR	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Wells Fargo..... KB1H1DSPRFMYMCUFXT09.	07/14/2021	07/14/2022	7,775	34,010,183	4374.3.....	0	2,292,783	0	4,091,609		4,091,609	1,798,826	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SRBA0BC	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11....	09/28/2021	09/28/2022	1,688	7,347,239	4352.63.....	0	321,074	0	686,788		686,788	365,713	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SSGMOAE	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	12/07/2021	12/07/2022	448	2,099,664	4686.75.....	0	48,711	0	57,584		57,584	8,873	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SCSS0HZ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYJLN8C3868...	01/21/2021	01/21/2022	20,708	79,789,374	3853.07.....	0	6,161,889	0	18,879,929		18,879,929	12,718,040	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0MW	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653.....	02/19/2021	02/18/2022	5,647	22,061,191	3906.71.....	0	1,812,483	0	4,880,447		4,880,447	3,067,964	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SWFS0BV	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Wells Fargo..... KB1H1DSPRFMYMCUFXT09.	05/21/2021	05/20/2022	4,900	20,363,714	4155.86.....	0	1,447,362	0	3,304,461		3,304,461	1,857,100	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMLS0TS	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	BOA/Merrill Lynch EYKN6V0ZCB8V9IULB80....	09/14/2021	09/14/2022	573	2,545,868	4443.05.....	0	188,316	0	295,297		295,297	106,980	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS1BJ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573.....	08/06/2021	08/05/2022	4,817	21,370,717	4436.52.....	0	1,413,806	0	2,373,953		2,373,953	960,147	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 December 31 of Current Year

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)	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 9SMSS0PN	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFNFB653...	04/28/2021	04/28/2022	12,777	53,448,491	4183.18.....	0	3,668,557	0	8,136,347		8,136,347	4,467,791	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SCTM0AM	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Citigroup..... 5493008GOWFH1UU8231...	07/28/2021	07/28/2022	279	1,227,779	4400.64.....	0	18,785	0	25,247		25,247	6,462	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SCSM0CG	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	07/07/2021	07/07/2022	3,572	15,567,240	4358.13.....	0	174,337	0	317,348		317,348	143,011	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SWFS0BZ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Wells Fargo..... KB1H1DSPRFMYMUCUFT09.	06/14/2021	06/14/2022	778	3,310,888	4255.64.....	0	216,624	0	469,761		469,761	253,137	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SWFS0CB	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Wells Fargo..... KB1H1DSPRFMYMUCUFT09.	06/14/2021	06/14/2022	1,246	5,301,917	4255.15.....	0	347,302	0	752,851		752,851	405,549	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0MI	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFNFB653...	02/19/2021	02/18/2022	19,269	75,278,395	3906.71.....	0	6,184,653	0	16,653,326		16,653,326	10,468,673	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	3803.79.....	0	142,885	0	652,506		652,506	509,621	0	0	0	0		0001.....
Global Balanced Index 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	3,540		3,540	(10,254)	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	4520.03.....	0	108,289	0	152,117		152,117	43,828	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0AQ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFNFB653...	10/14/2021	10/14/2022	455	2,019,408	4438.26.....	0	27,031	0	36,863		36,863	9,832	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0MG	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFNFB653...	02/19/2021	02/18/2022	5,394	21,072,794	3906.71.....	0	1,731,279	0	4,661,791		4,661,791	2,930,511	0	0	0	0		0001.....
CASH MARGIN.....	CASH.....			CASH.....	12/31/2021	12/28/2022	0	0		0	0	0	115,617		115,617	0	0	0	0	0		0001.....
0019999999. Total-Purchased Options-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108-Call Options and Warrants.....										0	994,321,642	0	1,907,016,237	XXX#####	912,578,977	0	0	0	0	XXX	XXX	
0079999999. Total-Purchased Options-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108.....										0	994,321,642	0	1,907,016,237	XXX#####	912,578,977	0	0	0	0	XXX	XXX	
Total Purchased Options																						
0439999999. Total-Purchased Options-Call Options and Warrants.....										0	994,321,642	0	1,907,016,237	XXX#####	912,578,977	0	0	0	0	XXX	XXX	
0499999999. Total-Purchased Options.....										0	994,321,642	0	1,907,016,237	XXX#####	912,578,977	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	(15,646)		(15,646)	(4,653)	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	(23,385)		(23,385)	(8,229)	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	(14,625)		(14,625)	11,526	0	0	0	0		0001.....
Credit Suisse Balanced Trend 5 9CCSS0DP	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	11/12/2021	11/14/2022	5,805	1,708,353	294.29.....	0	(7,299)	0	(8,813)		(8,813)	(1,513)	0	0	0	0		0001.....
Credit Suisse Balanced Trend 5 9CCSS0DX	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	12/14/2021	12/14/2022	28,773	8,385,603	291.44.....	0	(35,534)	0	(65,305)		(65,305)	(29,772)	0	0	0	0		0001.....
Credit Suisse Balanced Trend 5 9CCSS0DV	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	12/14/2021	12/14/2022	9,741	2,853,529	292.94.....	0	(9,979)	0	(19,027)		(19,027)	(9,048)	0	0	0	0		0001.....
Credit Suisse Balanced Trend 5 9CCSS0DN	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	11/12/2021	11/14/2022	8,728	2,581,742	295.8.....	0	(9,111)	0	(11,180)		(11,180)	(2,069)	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 December 31 of Current Year

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)	Exchange, or Central Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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)
Credit Suisse Balanced Trend 5 9CCSS0DB	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYYJLN8C3868...	07/14/2021	07/13/2022	19,360	5,712,362	295.06.....	0	(15,953)	0	(12,860)		(12,860)	3,093	0	0	0	0		0001.....
Credit Suisse Balanced Trend 5 9CCSS0CH	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYYJLN8C3868...	01/19/2021	01/13/2022	10,739	3,024,102	281.6.....	0	(7,565)	0	(6,905)		(6,905)	660	0	0	0	0		0001.....
Credit Suisse Balanced Trend 5 9CCSS0DH	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYYJLN8C3868...	09/14/2021	09/14/2022	11,774	3,492,286	296.61.....	0	(13,438)	0	(9,881)		(9,881)	3,556	0	0	0	0		0001.....
Credit Suisse Balanced Trend 5 9CCSS0CK	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYYJLN8C3868...	02/12/2021	02/13/2022	7,566	2,157,369	285.14.....	0	(4,586)	0	(4,637)		(4,637)	(51)	0	0	0	0		0001.....
Credit Suisse Balanced Trend 5 9CCSS0CE	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYYJLN8C3868...	01/14/2021	01/13/2022	11,272	3,174,195	281.6.....	0	(8,316)	0	(7,248)		(7,248)	1,069	0	0	0	0		0001.....
Credit Suisse Balanced Trend 5 9CCSS0CY	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYYJLN8C3868...	06/14/2021	06/13/2022	6,943	2,043,394	294.31.....	0	(7,669)	0	(3,911)		(3,911)	3,758	0	0	0	0		0001.....
Credit Suisse Balanced Trend 5 9CCSS0CQ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYYJLN8C3868...	04/14/2021	04/13/2022	13,089	3,781,150	288.88.....	0	(14,395)	0	(9,869)		(9,869)	4,526	0	0	0	0		0001.....
Credit Suisse Balanced Trend 5 9CCSS0DK	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYYJLN8C3868...	10/14/2021	10/14/2022	13,676	3,976,023	290.73.....	0	(14,650)	0	(27,244)		(27,244)	(12,594)	0	0	0	0		0001.....
MSCI EM FLEX OPTION 9MXFS0AH	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	12/21/2021	12/21/2022	44	57,028	1296.1.....	0	(267,432)	0	(304,610)		(304,610)	(37,178)	0	0	0	0		0001.....
MSCI EM FLEX OPTION 9MXFS0AF	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	10/21/2021	10/21/2022	33	46,138	1398.12.....	0	(177,012)	0	(90,150)		(90,150)	86,862	0	0	0	0		0001.....
MSCI EM FLEX OPTION 9MXFS0AB	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	05/21/2021	05/20/2022	33	47,460	1438.17.....	0	(150,097)	0	(10,823)		(10,823)	139,274	0	0	0	0		0001.....
MSCI EM FLEX OPTION 9MXFS0AD	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	06/21/2021	06/21/2022	28	40,859	1459.24.....	0	(148,772)	0	(10,965)		(10,965)	137,808	0	0	0	0		0001.....
MSCI Emerging Markets 9MMSS0AN	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653...	09/21/2021	09/21/2022	3,079	4,198,463	1363.58.....	0	(206,190)	0	(93,621)		(93,621)	112,568	0	0	0	0		0001.....
MSCI Emerging Markets 9MWFS0AB	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Wells Fargo..... KB1H1DSPRFMYMUCUFXT09...	07/21/2021	07/21/2022	3,613	5,127,172	1419.09.....	0	(186,476)	0	(35,855)		(35,855)	150,622	0	0	0	0		0001.....
MSCI Emerging Markets 9MMSS0AL	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653...	04/21/2021	04/21/2022	2,857	4,128,794	1445.15.....	0	(153,855)	0	(4,720)		(4,720)	149,135	0	0	0	0		0001.....
MSCI Emerging Markets 9MCSS0AN	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYYJLN8C3868...	02/19/2021	02/18/2022	2,625	4,057,515	1545.72.....	0	(199,084)	0	(152)		(152)	198,933	0	0	0	0		0001.....
MSCI Emerging Markets 9MMSS0AJ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653...	01/21/2021	01/21/2022	2,949	4,482,362	1519.96.....	0	(211,603)	0	(2)		(2)	211,601	0	0	0	0		0001.....
MSCI Emerging Markets 9MCSS0AP	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYYJLN8C3868...	08/20/2021	08/19/2022	3,449	4,551,507	1319.66.....	0	(186,109)	0	(128,881)		(128,881)	57,228	0	0	0	0		0001.....
MSCI Emerging Markets 9MWFS0AD	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Wells Fargo..... KB1H1DSPRFMYMUCUFXT09...	11/19/2021	11/21/2022	3,326	4,564,203	1372.28.....	0	(195,672)	0	(128,593)		(128,593)	67,078	0	0	0	0		0001.....
MSCI Emerging Markets 9MRBS0AF	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11....	03/19/2021	03/21/2022	2,801	4,047,053	1444.86.....	0	(199,024)	0	(1,979)		(1,979)	197,045	0	0	0	0		0001.....
Russell 2000 FLEX Call Option 9RXFS0AJ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	05/21/2021	05/20/2022	23	52,245	2271.54.....	0	(376,197)	0	(243,111)		(243,111)	133,087	0	0	0	0		0001.....
Russell 2000 FLEX Call Option 9RWXS0AT	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	06/28/2021	06/28/2022	36	85,042	2362.28.....	0	(601,545)	0	(290,203)		(290,203)	311,342	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 December 31 of Current Year

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)	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 9RWXS0BX	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	12/28/2021	12/28/2022	.....26	.....59,157	2275.27.....	.....0	.....(491,218)	.....0	.....(479,143)		.....(479,143)	.....12,075	.....0	.....0	.....0	.....0	.....0	0001.....
Russell 2000 FLEX Call Option 9RWXS0BB	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	10/14/2021	10/14/2022	.....37	.....86,156	2328.53.....	.....0	.....(611,388)	.....0	.....(487,564)		.....(487,564)	.....123,824	.....0	.....0	.....0	.....0	.....0	0001.....
Russell 2000 FLEX Call Option 9RXFS0AH	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	05/07/2021	05/06/2022	.....30	.....69,750	2325.01.....	.....0	.....(483,727)	.....0	.....(218,562)		.....(218,562)	.....265,164	.....0	.....0	.....0	.....0	.....0	0001.....
Russell 2000 FLEX Call Option 9RXFS0BD	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	12/07/2021	12/07/2022	.....31	.....71,111	2293.91.....	.....0	.....(579,576)	.....0	.....(521,275)		.....(521,275)	.....58,301	.....0	.....0	.....0	.....0	.....0	0001.....
Russell 2000 FLEX Call Option 9RWXS0AP	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	06/14/2021	06/14/2022	.....30	.....71,159	2371.98.....	.....0	.....(492,687)	.....0	.....(213,334)		.....(213,334)	.....279,353	.....0	.....0	.....0	.....0	.....0	0001.....
Russell 2000 FLEX Call Option 9RWXS0AV	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	07/14/2021	07/14/2022	.....32	.....72,597	2268.65.....	.....0	.....(490,720)	.....0	.....(420,729)		.....(420,729)	.....69,991	.....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	2329.54.....	.....0	.....(444,340)	.....0	.....(309,576)		.....(309,576)	.....134,764	.....0	.....0	.....0	.....0	.....0	0001.....
Russell 2000 FLEX Call Option 9RXFS0AZ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	11/05/2021	11/07/2022	.....27	.....67,190	2488.5.....	.....0	.....(494,829)	.....0	.....(219,243)		.....(219,243)	.....275,586	.....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	2219.19.....	.....0	.....(339,515)	.....0	.....(379,987)		.....(379,987)	.....(40,472)	.....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	2307.09.....	.....0	.....(630,790)	.....0	.....(354,515)		.....(354,515)	.....276,274	.....0	.....0	.....0	.....0	.....0	0001.....
Russell 2000 FLEX Call Option 9RWXS0BR	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	12/14/2021	12/14/2022	.....25	.....55,525	2220.98.....	.....0	.....(438,025)	.....0	.....(525,735)		.....(525,735)	.....(87,710)	.....0	.....0	.....0	.....0	.....0	0001.....
Russell 2000 FLEX Call Option 9RWXS0BB	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	11/19/2021	11/21/2022	.....22	.....52,524	2387.45.....	.....0	.....(409,156)	.....0	.....(264,097)		.....(264,097)	.....145,059	.....0	.....0	.....0	.....0	.....0	0001.....
Russell 2000 FLEX Call Option 9RWXS0AL	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	06/07/2021	06/07/2022	.....27	.....64,033	2371.59.....	.....0	.....(424,538)	.....0	.....(184,526)		.....(184,526)	.....240,012	.....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	2256.18.....	.....0	.....(630,600)	.....0	.....(580,115)		.....(580,115)	.....50,485	.....0	.....0	.....0	.....0	.....0	0001.....
Russell 2000 FLEX Call Option 9RWXS0BV	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	12/28/2021	12/28/2022	.....32	.....73,154	2286.05.....	.....0	.....(586,624)	.....0	.....(571,484)		.....(571,484)	.....15,140	.....0	.....0	.....0	.....0	.....0	0001.....
Russell 2000 FLEX Call Option 9RWXS0BD	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	10/14/2021	10/14/2022	.....20	.....46,161	2308.07.....	.....0	.....(351,260)	.....0	.....(286,135)		.....(286,135)	.....65,125	.....0	.....0	.....0	.....0	.....0	0001.....
Russell 2000 FLEX Call Option 9RWXS0AN	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	06/21/2021	06/21/2022	.....29	.....67,841	2339.36.....	.....0	.....(459,482)	.....0	.....(252,594)		.....(252,594)	.....206,887	.....0	.....0	.....0	.....0	.....0	0001.....
Russell 2000 FLEX Call Option 9RWXS0BT	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	12/14/2021	12/14/2022	.....44	.....96,640	2196.36.....	.....0	.....(826,980)	.....0	.....(988,942)		.....(988,942)	.....(161,962)	.....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	2385.04.....	.....0	.....(357,940)	.....0	.....(165,703)		.....(165,703)	.....192,237	.....0	.....0	.....0	.....0	.....0	0001.....
Russell 2000 FLEX Call Option 9RWXS0BJ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	11/12/2021	11/14/2022	.....30	.....74,170	2472.32.....	.....0	.....(558,930)	.....0	.....(264,293)		.....(264,293)	.....294,637	.....0	.....0	.....0	.....0	.....0	0001.....
Russell 2000 FLEX Call Option 9RWXS0BN	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	11/26/2021	11/28/2022	.....22	.....50,582	2299.17.....	.....0	.....(417,758)	.....0	.....(357,636)		.....(357,636)	.....60,122	.....0	.....0	.....0	.....0	.....0	0001.....
Russell 2000 FLEX Call Option 9RWXS0AN	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	06/14/2021	06/14/20223583,874	2396.4.....0(533,536)0(218,527)	(218,527)315,01000000	0001.....

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SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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)	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 9RWXS0AD	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	04/07/2021	04/07/2022	.....30	.....68,319	2277.29.....	.....0	.....(498,189)	.....0	.....(243,158)		.....(243,158)	.....255,031	.....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	2290.69.....	.....0	.....(369,008)	.....0	.....(179,580)		.....(179,580)	.....189,428	.....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	2342.88.....	.....0	.....(734,314)	.....0	.....(252,893)		.....(252,893)	.....481,421	.....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	2331.59.....	.....0	.....(373,602)	.....0	.....(198,855)		.....(198,855)	.....174,748	.....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	2243.98.....	.....0	.....(612,313)	.....0	.....(536,178)		.....(536,178)	.....76,135	.....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	2289.75.....	.....0	.....(524,418)	.....0	.....(235,496)		.....(235,496)	.....288,922	.....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	2302.16.....	.....0	.....(562,730)	.....0	.....(427,608)		.....(427,608)	.....135,122	.....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	2363.85.....	.....0	.....(388,104)	.....0	.....(123,962)		.....(123,962)	.....264,141	.....0	.....0	.....0	.....0	.....0	.....0001.....
Russell 2000 FLEX Call Option 9RWXS0BL	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	11/12/2021	11/14/2022	.....32	.....78,396	2449.89.....	.....0	.....(631,008)	.....0	.....(305,128)		.....(305,128)	.....325,880	.....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	2340.84.....	.....0	.....(495,514)	.....0	.....(107,864)		.....(107,864)	.....387,650	.....0	.....0	.....0	.....0	.....0	.....0001.....
Russell 2000 FLEX Call Option 9RWXS0BH	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	10/28/2021	10/28/2022	.....31	.....72,178	2328.31.....	.....0	.....(558,496)	.....0	.....(423,751)		.....(423,751)	.....134,745	.....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	2314.47.....	.....0	.....(651,544)	.....0	.....(267,483)		.....(267,483)	.....384,060	.....0	.....0	.....0	.....0	.....0	.....0001.....
Russell 2000 FLEX Call Option 9RWXS0BP	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	11/26/2021	11/28/2022	.....36	.....81,953	2276.48.....	.....0	.....(724,032)	.....0	.....(629,078)		.....(629,078)	.....94,954	.....0	.....0	.....0	.....0	.....0	.....0001.....
Russell 2000 FLEX Call Option 9RXFS0AX	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	10/21/2021	10/21/2022	.....24	.....56,211	2342.11.....	.....0	.....(411,648)	.....0	.....(306,373)		.....(306,373)	.....105,275	.....0	.....0	.....0	.....0	.....0	.....0001.....
Russell 2000 FLEX Call Option 9RWXS0BF	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	10/28/2021	10/28/2022	.....22	.....51,643	2347.39.....	.....0	.....(375,122)	.....0	.....(281,080)		.....(281,080)	.....94,042	.....0	.....0	.....0	.....0	.....0	.....0001.....
Russell 2000 FLEX Call Option 9RXFS0BF	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	12/21/2021	12/21/2022	.....21	.....47,132	2244.37.....	.....0	.....(388,605)	.....0	.....(417,935)		.....(417,935)	.....(29,330)	.....0	.....0	.....0	.....0	.....0	.....0001.....
Russell 2000 FLEX Call Option 9RXFS0AV	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	10/07/2021	10/07/2022	.....29	.....66,643	2298.02.....	.....0	.....(521,362)	.....0	.....(424,907)		.....(424,907)	.....96,455	.....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	2263.23.....	.....0	.....(421,256)	.....0	.....(368,972)		.....(368,972)	.....52,284	.....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	2157.38.....	.....0	.....(533,268)	.....0	.....(291,857)		.....(291,857)	.....241,411	.....0	.....0	.....0	.....0	.....0	.....0001.....
Russell 2000 OTC Call Option 9RCSS0BR	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYYJLN8C3868...	01/14/2021	01/14/2022	.....2,695	.....5,985,245	2220.87.....	.....0	.....(470,631)	.....0	.....(131,630)		.....(131,630)	.....339,001	.....0	.....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	2283.48.....	.....0	.....(378,190)	.....0	.....(307,903)		.....(307,903)	.....70,287	.....0	.....0	.....0	.....0	.....0	.....0001.....
Russell 2000 OTC Call Option 9RMSS0DX	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	08/13/2021	08/12/20223,5157,973,637	2268.46.....0(570,877)0(501,608)	(501,608)69,269000000001.....

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SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Russell 2000 OTC Call Option 9RBCSOEN	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	03/26/2021	03/28/2022	2,749	6,272,971	2281.91.....	0	(487,972)	0	(200,652)		(200,652)	287,320	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	2262.34.....	0	(625,951)	0	(519,196)		(519,196)	106,755	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RBS0DP	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11.....	08/27/2021	08/26/2022	1,760	4,065,090	2309.71.....	0	(301,428)	0	(221,019)		(221,019)	80,409	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	2244.17.....	0	(447,918)	0	(178,777)		(178,777)	269,141	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	2267.12.....	0	(506,299)	0	(324,564)		(324,564)	181,734	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	2196.73.....	0	(620,221)	0	(218,330)		(218,330)	401,890	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RBCSOEP	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	03/26/2021	03/28/2022	4,395	9,927,426	2258.8.....	0	(831,133)	0	(373,663)		(373,663)	457,470	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	2323.01.....	0	(316,349)	0	(39,748)		(39,748)	276,601	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	2290.25.....	0	(401,205)	0	(346,772)		(346,772)	54,432	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RMSS0DB	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653.....	01/28/2021	01/28/2022	3,365	7,187,977	2136.1.....	0	(706,719)	0	(425,434)		(425,434)	281,285	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RMSS0DN	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653.....	07/07/2021	07/07/2022	2,160	4,982,450	2306.69.....	0	(339,869)	0	(235,314)		(235,314)	104,555	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RMSS0DL	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653.....	03/12/2021	03/14/2022	2,589	6,280,215	2425.73.....	0	(501,060)	0	(44,593)		(44,593)	456,466	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RMSS0CX	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653.....	01/21/2021	01/21/2022	1,643	3,592,239	2186.39.....	0	(305,153)	0	(132,435)		(132,435)	172,717	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RMSS0DF	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653.....	02/26/2021	02/28/2022	5,875	13,185,909	2244.41.....	0	(1,326,009)	0	(432,657)		(432,657)	893,352	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RSGSOBL	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	09/28/2021	09/28/2022	3,614	8,254,231	2283.96.....	0	(629,741)	0	(547,179)		(547,179)	82,562	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RSGSOBJ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	09/21/2021	09/21/2022	2,671	5,976,523	2237.56.....	0	(469,350)	0	(463,857)		(463,857)	5,493	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RMSS0DD	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653.....	02/05/2021	02/07/2022	2,007	4,579,553	2281.79.....	0	(393,651)	0	(76,465)		(76,465)	317,186	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	2291.15.....	0	(563,821)	0	(343,481)		(343,481)	220,341	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	2344.08.....	0	(462,834)	0	(47,142)		(47,142)	415,691	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	2361.02.....	0	(574,875)	0	(49,020)		(49,020)	525,855	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	2280.49.....	0	(408,319)	0	(372,074)		(372,074)	36,245	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RMSS0DP	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653.....	07/21/2021	07/21/2022	2,374	5,435,131	2289.44.....	0	(373,068)	0	(292,651)		(292,651)	80,417	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 December 31 of Current Year

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)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Russell 2000 OTC Call Option 9RCSO0CB	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYJYJLN8C3868...	02/19/2021	02/18/2022	1,518	3,520,318	2319.05.....	0	(320,826)	0	(47,672)		(47,672)	273,155	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RMSS0DZ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653...	08/27/2021	08/26/2022	3,856	8,991,421	2331.8.....	0	(615,633)	0	(439,700)		(439,700)	175,934	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RMS0DJ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653...	03/12/2021	03/14/2022	2,708	6,498,144	2399.61.....	0	(559,430)	0	(60,815)		(60,815)	498,615	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RMS0CV	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653...	01/07/2021	01/07/2022	2,127	4,563,096	2145.32.....	0	(363,754)	0	(217,243)		(217,243)	146,511	0	0	0	0		0001.....
S&P 500 FLEX OPTION 9SXS0CF	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54...	12/28/2021	12/28/2022	11	53,777	4888.78.....	0	(334,059)	0	(311,527)		(311,527)	22,532	0	0	0	0		0001.....
S&P 500 FLEX OPTION 9SXS0AV	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54...	07/28/2021	07/28/2022	42	187,119	4455.21.....	0	(1,121,646)	0	(1,985,488)		(1,985,488)	(863,842)	0	0	0	0		0001.....
S&P 500 FLEX OPTION 9SXS0GL	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54...	11/05/2021	11/07/2022	11	53,616	4874.16.....	0	(244,211)	0	(286,165)		(286,165)	(41,954)	0	0	0	0		0001.....
S&P 500 FLEX OPTION 9SXS0IJ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54...	12/21/2021	12/21/2022	49	232,551	4745.93.....	0	(1,530,221)	0	(1,786,503)		(1,786,503)	(256,282)	0	0	0	0		0001.....
S&P 500 FLEX OPTION 9SXS0AP	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54...	07/14/2021	07/14/2022	13	60,374	4644.19.....	0	(192,894)	0	(418,901)		(418,901)	(226,007)	0	0	0	0		0001.....
S&P 500 FLEX OPTION 9SXS0DV	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54...	08/20/2021	08/19/2022	52	245,402	4719.27.....	0	(834,616)	0	(1,555,227)		(1,555,227)	(720,611)	0	0	0	0		0001.....
S&P 500 FLEX OPTION 9SXS0BW	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54...	06/21/2021	06/21/2022	56	245,129	4377.3.....	0	(1,091,946)	0	(2,844,335)		(2,844,335)	(1,752,390)	0	0	0	0		0001.....
S&P 500 FLEX OPTION 9SXS0BP	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54...	11/12/2021	11/14/2022	90	429,717	4774.63.....	0	(2,522,430)	0	(2,917,450)		(2,917,450)	(395,020)	0	0	0	0		0001.....
S&P 500 FLEX OPTION 9SXS0AU	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54...	05/21/2021	05/20/2022	64	275,949	4311.7.....	0	(1,336,986)	0	(3,455,718)		(3,455,718)	(2,118,732)	0	0	0	0		0001.....
S&P 500 FLEX OPTION 9SXS0DN	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54...	08/06/2021	08/05/2022	17	78,317	4606.88.....	0	(334,464)	0	(621,748)		(621,748)	(287,284)	0	0	0	0		0001.....
S&P 500 FLEX OPTION 9SXS0DR	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54...	08/06/2021	08/05/2022	33	148,455	4498.63.....	0	(844,844)	0	(1,469,916)		(1,469,916)	(625,071)	0	0	0	0		0001.....
S&P 500 FLEX OPTION 9SXS0CZ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54...	07/21/2021	07/21/2022	68	315,123	4634.16.....	0	(1,029,925)	0	(2,276,557)		(2,276,557)	(1,246,632)	0	0	0	0		0001.....
S&P 500 FLEX OPTION 9SXS0BY	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54...	06/21/2021	06/21/2022	93	406,657	4372.66.....	0	(1,836,195)	0	(4,758,572)		(4,758,572)	(2,922,378)	0	0	0	0		0001.....
S&P 500 FLEX OPTION 9SXS0AN	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54...	07/14/2021	07/14/2022	11	51,851	4713.75.....	0	(132,704)	0	(302,023)		(302,023)	(169,319)	0	0	0	0		0001.....
S&P 500 FLEX OPTION 9SXS0CE	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54...	06/21/2021	06/21/2022	56	241,604	4314.36.....	0	(1,284,754)	0	(3,132,353)		(3,132,353)	(1,847,599)	0	0	0	0		0001.....
S&P 500 FLEX OPTION 9SXS0FP	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54...	10/07/2021	10/07/2022	38	169,298	4455.2.....	0	(1,114,996)	0	(1,980,036)		(1,980,036)	(865,040)	0	0	0	0		0001.....
S&P 500 FLEX OPTION 9SXS0HX	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54...	12/21/2021	12/21/2022	81	392,781	4849.15.....	0	(2,063,637)	0	(2,444,663)		(2,444,663)	(381,026)	0	0	0	0		0001.....
S&P 500 FLEX OPTION 9SXS0BO	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54...	06/21/2021	06/21/2022	16	70,733	4420.82.....	0	(276,288)	0	(756,747)		(756,747)	(480,458)	0	0	0	0		0001.....

E18.42

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 FLEX OPTION 9SXF50CA	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	06/21/2021	06/21/2022	.....68	.....296,766	4364.21.....	.....0	....(1,373,058)	.....0	.....(3,526,016)	.....	..(3,526,016)	..(2,152,958)	.....0	.....0	.....0	.....0	.....0	.....0001.....
S&P 500 FLEX OPTION 9SXF50IF	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	12/21/2021	12/21/2022	.....45	.....214,927	4776.15.....	.....0	....(1,327,050)	.....0	.....(1,555,910)	.....	..(1,555,910)	....(228,860)	.....0	.....0	.....0	.....0	.....0	.....0001.....
S&P 500 FLEX OPTION 9SXF50FV	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	10/21/2021	10/21/2022	.....86	.....408,106	4745.42.....	.....0	....(1,783,038)	.....0	.....(2,816,638)	.....	..(2,816,638)	..(1,033,600)	.....0	.....0	.....0	.....0	.....0	.....0001.....
S&P 500 FLEX OPTION 9SXF50FD	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	09/21/2021	09/21/2022	.....61	.....274,185	4494.83.....	.....0	....(1,482,910)	.....0	.....(2,937,031)	.....	..(2,937,031)	..(1,454,121)	.....0	.....0	.....0	.....0	.....0	.....0001.....
S&P 500 FLEX OPTION 9SXF50AY	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	05/21/2021	05/20/2022	.....84	.....361,101	4298.82.....	.....0	....(1,811,410)	.....0	.....(4,627,231)	.....	..(4,627,231)	..(2,815,821)	.....0	.....0	.....0	.....0	.....0	.....0001.....
S&P 500 FLEX OPTION 9SXF50EP	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	08/20/2021	08/19/2022	.....54	.....244,647	4530.5.....	.....0	....(1,386,250)	.....0	.....(2,331,608)	.....	..(2,331,608)	....(945,357)	.....0	.....0	.....0	.....0	.....0	.....0001.....
S&P 500 FLEX OPTION 9SXF50GJ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	10/21/2021	10/21/2022	.....35	.....161,281	4608.02.....	.....0	....(991,935)	.....0	.....(1,467,407)	.....	..(1,467,407)	....(475,472)	.....0	.....0	.....0	.....0	.....0	.....0001.....
S&P 500 FLEX OPTION 9SXF50BQ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	06/21/2021	06/21/2022	.....73	.....321,640	4406.03.....	.....0	....(1,315,170)	.....0	.....(3,538,922)	.....	..(3,538,922)	..(2,223,752)	.....0	.....0	.....0	.....0	.....0	.....0001.....
S&P 500 FLEX OPTION 9SWXS0AD	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	04/28/2021	04/28/2022	.....62	.....266,195	4293.47.....	.....0	....(1,388,502)	.....0	.....(3,348,762)	.....	..(3,348,762)	..(1,960,260)	.....0	.....0	.....0	.....0	.....0	.....0001.....
S&P 500 FLEX OPTION 9SXF50CX	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	07/21/2021	07/21/2022	.....186	.....835,200	4490.32.....	.....0	....(4,123,241)	.....0	.....(8,197,867)	.....	..(8,197,867)	..(4,074,626)	.....0	.....0	.....0	.....0	.....0	.....0001.....
S&P 500 FLEX OPTION 9SXF50EL	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	08/20/2021	08/19/2022	.....176	.....805,343	4575.81.....	.....0	....(4,073,221)	.....0	.....(7,015,307)	.....	..(7,015,307)	..(2,942,086)	.....0	.....0	.....0	.....0	.....0	.....0001.....
S&P 500 FLEX OPTION 9SXF50AW	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	05/21/2021	05/20/2022	.....78	.....335,827	4305.47.....	.....0	....(1,654,723)	.....0	.....(4,252,762)	.....	..(4,252,762)	..(2,598,038)	.....0	.....0	.....0	.....0	.....0	.....0001.....
S&P 500 FLEX OPTION 9SXF50HF	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	11/19/2021	11/21/2022	.....45	.....216,376	4808.36.....	.....0	....(1,284,300)	.....0	.....(1,384,916)	.....	..(1,384,916)	....(100,616)	.....0	.....0	.....0	.....0	.....0	.....0001.....
S&P 500 FLEX OPTION 9SXF50GN	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	11/19/2021	11/21/2022	.....48	.....239,032	4979.84.....	.....0	....(944,880)	.....0	.....(1,014,085)	.....	..(1,014,085)	....(69,205)	.....0	.....0	.....0	.....0	.....0	.....0001.....
S&P 500 FLEX OPTION 9SWXS0CD	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	12/28/2021	12/28/2022	.....17	.....83,939	4937.6.....	.....0	....(469,659)	.....0	.....(435,411)	.....	....(435,411)	....34,248	.....0	.....0	.....0	.....0	.....0	.....0001.....
S&P 500 FLEX OPTION 9SXF50GF	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	10/21/2021	10/21/2022	.....44	.....204,234	4641.69.....	.....0	....(1,160,500)	.....0	.....(1,742,631)	.....	..(1,742,631)	....(582,131)	.....0	.....0	.....0	.....0	.....0	.....0001.....
S&P 500 FLEX OPTION 9SXF50GB	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	10/21/2021	10/21/2022	.....52	.....242,716	4667.62.....	.....0	....(1,294,852)	.....0	.....(1,968,126)	.....	..(1,968,126)	....(673,274)	.....0	.....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	4455.75.....	.....0	....(1,745,280)	.....0	.....(2,193,640)	.....	..(2,193,640)	....(448,360)	.....0	.....0	.....0	.....0	.....0	.....0001.....
S&P 500 FLEX OPTION 9SXF50BU	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	06/21/2021	06/21/2022	.....81	.....355,041	4383.22.....	.....0	....(1,554,068)	.....0	.....(4,075,366)	.....	..(4,075,366)	..(2,521,297)	.....0	.....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	4510.81.....	.....0	....(1,538,399)	.....0	.....(3,103,951)	.....	..(3,103,951)	..(1,565,551)	.....0	.....0	.....0	.....0	.....0	.....0001.....
S&P 500 FLEX OPTION 9SWXS0BV	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	11/26/2021	11/28/2022	.....13	.....60,853	4681.....	.....0	....(409,448)	.....0	.....(510,574)	.....	....(510,574)	....(101,126)	.....0	.....0	.....0	.....0	.....0	.....0001.....
S&P 500 FLEX OPTION 9SXF50FX	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	10/21/2021	10/21/2022	.....50	.....234,860	4697.19.....	.....0	....(1,163,850)	.....0	.....(1,793,991)	.....	..(1,793,991)	....(630,141)	.....0	.....0	.....0	.....0	.....0	.....0001.....

E18.43

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 FLEX OPTION 9SXF50EX	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	09/21/2021	09/21/2022	64	289,508	4523.57.....	0	(1,455,232)	0	(2,946,286)		(2,946,286)	(1,491,054)	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	4414.6.....	0	(222,826)	0	(532,235)		(532,235)	(309,409)	0	0	0	0		0001.....
S&P 500 FLEX OPTION 9SWXS0BF	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	10/14/2021	10/14/2022	34	152,681	4490.63.....	0	(971,788)	0	(1,696,816)		(1,696,816)	(725,028)	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	4291.96.....	0	(969,201)	0	(2,311,505)		(2,311,505)	(1,342,303)	0	0	0	0		0001.....
S&P 500 FLEX OPTION 9SXF50FT	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	10/21/2021	10/21/2022	65	307,269	4727.22.....	0	(1,408,875)	0	(2,204,778)		(2,204,778)	(795,903)	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	4300.74.....	0	(1,566,582)	0	(3,452,907)		(3,452,907)	(1,886,325)	0	0	0	0		0001.....
S&P 500 FLEX OPTION 9SWXS0AL	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	06/14/2021	06/14/2022	6	27,550	4591.73.....	0	(66,724)	0	(201,453)		(201,453)	(134,729)	0	0	0	0		0001.....
S&P 500 FLEX OPTION 9SXF50FZ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	10/21/2021	10/21/2022	71	333,210	4693.1.....	0	(1,668,145)	0	(2,566,641)		(2,566,641)	(898,496)	0	0	0	0		0001.....
S&P 500 FLEX OPTION 9SXF50HD	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	11/19/2021	11/21/2022	59	284,525	4822.46.....	0	(1,636,778)	0	(1,765,601)		(1,765,601)	(128,823)	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	4516.91.....	0	(1,120,552)	0	(2,271,220)		(2,271,220)	(1,150,668)	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	4325.84.....	0	(1,082,474)	0	(2,594,587)		(2,594,587)	(1,512,112)	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	4385.33.....	0	(1,068,258)	0	(2,807,998)		(2,807,998)	(1,739,740)	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	4586.02.....	0	(1,717,015)	0	(2,973,275)		(2,973,275)	(1,256,261)	0	0	0	0		0001.....
S&P 500 FLEX OPTION 9SWXS0CB	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	12/14/2021	12/14/2022	44	206,245	4687.38.....	0	(1,509,860)	0	(1,751,282)		(1,751,282)	(241,422)	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	4490.53.....	0	(812,872)	0	(2,425,365)		(2,425,365)	(1,612,493)	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	4423.42.....	0	(1,391,943)	0	(2,620,706)		(2,620,706)	(1,228,763)	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	4691.79.....	0	(333,824)	0	(530,950)		(530,950)	(197,126)	0	0	0	0		0001.....
S&P 500 FLEX OPTION 9SWXS0AH	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	04/28/2021	04/28/2022	44	186,244	4232.81.....	0	(1,134,460)	0	(2,609,006)		(2,609,006)	(1,474,546)	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	4334.15.....	0	(1,481,430)	0	(3,907,803)		(3,907,803)	(2,426,373)	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	4336.72.....	0	(1,080,664)	0	(2,442,427)		(2,442,427)	(1,361,763)	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	4606.01.....	0	(1,851,692)	0	(3,241,290)		(3,241,290)	(1,389,598)	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	4355.43.....	0	(1,069,090)	0	(2,631,923)		(2,631,923)	(1,562,833)	0	0	0	0		0001.....

E18.44

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 FLEX OPTION 9SXFSDX	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	08/20/2021	08/19/2022	167	778,846	4663.75.....	0	(3,109,089)	0	(5,618,869)		(5,618,869)	(2,509,780)	0	0	0	0		0001.....
S&P 500 FLEX OPTION 9SXFSDHV	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	12/21/2021	12/21/2022	57	274,944	4823.58.....	0	(1,530,393)	0	(1,806,594)		(1,806,594)	(276,201)	0	0	0	0		0001.....
S&P 500 FLEX OPTION 9SXFSDAS	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	05/21/2021	05/20/2022	99	427,270	4315.86.....	0	(2,046,766)	0	(5,310,776)		(5,310,776)	(3,264,010)	0	0	0	0		0001.....
S&P 500 FLEX OPTION 9SXFSDHR	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	12/21/2021	12/21/2022	71	350,132	4931.44.....	0	(1,511,803)	0	(1,811,841)		(1,811,841)	(300,038)	0	0	0	0		0001.....
S&P 500 FLEX OPTION 9SXFSDBD	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	10/14/2021	10/14/2022	48	216,467	4509.72.....	0	(1,318,704)	0	(2,328,570)		(2,328,570)	(1,009,866)	0	0	0	0		0001.....
S&P 500 FLEX OPTION 9SXFSDGZ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	11/19/2021	11/21/2022	47	227,804	4846.89.....	0	(1,240,941)	0	(1,338,249)		(1,338,249)	(97,308)	0	0	0	0		0001.....
S&P 500 FLEX OPTION 9SXFSDIL	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	12/21/2021	12/21/2022	47	222,098	4725.48.....	0	(1,523,881)	0	(1,774,456)		(1,774,456)	(250,575)	0	0	0	0		0001.....
S&P 500 FLEX OPTION 9SXFSDDF	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	07/21/2021	07/21/2022	64	289,780	4527.81.....	0	(1,291,837)	0	(2,639,381)		(2,639,381)	(1,347,543)	0	0	0	0		0001.....
S&P 500 FLEX OPTION 9SXFSDHJ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	11/19/2021	11/21/2022	45	214,791	4773.13.....	0	(1,375,200)	0	(1,482,293)		(1,482,293)	(107,093)	0	0	0	0		0001.....
S&P 500 FLEX OPTION 9SXFSDAJ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	05/28/2021	05/27/2022	38	161,657	4254.14.....	0	(937,609)	0	(2,255,183)		(2,255,183)	(1,317,575)	0	0	0	0		0001.....
S&P 500 FLEX OPTION 9SXFSDFR	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	10/21/2021	10/21/2022	55	266,078	4837.78.....	0	(899,085)	0	(1,488,688)		(1,488,688)	(589,603)	0	0	0	0		0001.....
S&P 500 FLEX OPTION 9SXFSDAF	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	04/28/2021	04/28/2022	56	238,092	4251.64.....	0	(1,385,283)	0	(3,228,208)		(3,228,208)	(1,842,925)	0	0	0	0		0001.....
S&P 500 FLEX OPTION 9SXFSDAT	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	07/28/2021	07/28/2022	12	54,751	4562.58.....	0	(248,602)	0	(470,212)		(470,212)	(221,610)	0	0	0	0		0001.....
S&P 500 FLEX OPTION 9SXFSDCR	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	07/21/2021	07/21/2022	50	225,236	4504.71.....	0	(1,069,848)	0	(2,149,066)		(2,149,066)	(1,079,218)	0	0	0	0		0001.....
S&P 500 FLEX OPTION 9SXFSDIN	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	12/21/2021	12/21/2022	35	164,725	4706.42.....	0	(1,174,355)	0	(1,364,175)		(1,364,175)	(189,820)	0	0	0	0		0001.....
S&P 500 FLEX OPTION 9SXFSDGD	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	10/21/2021	10/21/2022	49	228,200	4657.15.....	0	(1,249,108)	0	(1,889,174)		(1,889,174)	(640,066)	0	0	0	0		0001.....
S&P 500 FLEX OPTION 9SXFSDDB	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	07/21/2021	07/21/2022	159	727,683	4576.62.....	0	(2,823,993)	0	(5,982,009)		(5,982,009)	(3,158,017)	0	0	0	0		0001.....
S&P 500 FLEX OPTION 9SXFSDDH	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	07/21/2021	07/21/2022	14	63,914	4565.29.....	0	(256,283)	0	(538,365)		(538,365)	(282,082)	0	0	0	0		0001.....
S&P 500 FLEX OPTION 9SXFSDGH	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	10/21/2021	10/21/2022	46	212,827	4626.67.....	0	(1,253,224)	0	(1,869,216)		(1,869,216)	(615,992)	0	0	0	0		0001.....
S&P 500 FLEX OPTION 9SXFSDCT	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	07/21/2021	07/21/2022	48	216,037	4500.78.....	0	(1,037,086)	0	(2,077,403)		(2,077,403)	(1,040,317)	0	0	0	0		0001.....
S&P 500 FLEX OPTION 9SXFSDBA	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	05/21/2021	05/20/2022	53	227,287	4288.43.....	0	(1,172,169)	0	(2,966,329)		(2,966,329)	(1,794,160)	0	0	0	0		0001.....
S&P 500 FLEX OPTION 9SXFSDHZ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	12/21/2021	12/21/2022	98	470,569	4801.72.....	0	(2,749,194)	0	(3,235,068)		(3,235,068)	(485,874)	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 December 31 of Current Year

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)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 FLEX OPTION 9SXF50CC	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	06/21/2021	06/21/2022	.....63	.....272,975	4332.94.....	.....0	....(1,379,576)	.....0	.....(3,427,615)	.....	..(3,427,615)	..(2,048,039)	.....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	4543.16.....	.....0	....(1,539,848)	.....0	.....(3,167,248)	.....	..(3,167,248)	..(1,627,400)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 FLEX OPTION 9SXF50IB	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	12/21/2021	12/21/2022	.....55	.....263,660	4793.82.....	.....0	....(1,567,225)	.....0	.....(1,842,033)	.....	..(1,842,033)	.....(274,808)	.....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	4503.54.....	.....0	....(1,668,170)	.....0	.....(3,325,391)	.....	..(3,325,391)	..(1,657,221)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 FLEX OPTION 9SWXS0BZ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	11/26/2021	11/28/2022	.....47	.....218,387	4646.54.....	.....0	....(1,576,427)	.....0	.....(1,953,901)	.....	..(1,953,901)	.....(377,474)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 FLEX OPTION 9SWXS0BH	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	10/28/2021	10/28/2022	.....13	.....61,002	4692.49.....	.....0	....(348,777)	.....0	.....(476,132)	.....	..(476,132)	.....(127,355)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 FLEX OPTION 9SXF50GT	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	11/19/2021	11/21/2022	.....43	.....209,224	4865.68.....	.....0	....(1,091,899)	.....0	.....(1,177,142)	.....	..(1,177,142)	.....(85,243)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 FLEX OPTION 9SWXS0BB	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	10/14/2021	10/14/2022	.....50	.....226,019	4520.37.....	.....0	....(1,342,550)	.....0	.....(2,386,892)	.....	..(2,386,892)	..(1,044,342)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 FLEX OPTION 9SXF50HB	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	11/19/2021	11/21/2022	.....232	.....1,122,625	4838.9.....	.....0	....(6,228,968)	.....0	.....(6,715,300)	.....	..(6,715,300)	.....(486,332)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 FLEX OPTION 9SXF50HH	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	11/19/2021	11/21/2022	.....47	.....225,242	4792.39.....	.....0	....(1,384,432)	.....0	.....(1,492,250)	.....	..(1,492,250)	.....(107,818)	.....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	4634.44.....	.....0	....(1,244,359)	.....0	.....(2,212,164)	.....	..(2,212,164)	.....(967,805)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 FLEX OPTION 9SXF50HN	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	12/07/2021	12/07/2022	.....11	.....53,472	4861.1.....	.....0	....(294,943)	.....0	.....(314,905)	.....	..(314,905)	.....(19,962)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 FLEX OPTION 9SWXS0BT	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	11/12/2021	11/14/2022	.....39	.....184,713	4736.23.....	.....0	....(1,179,984)	.....0	.....(1,358,663)	.....	..(1,358,663)	.....(178,679)	.....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	4554.93.....	.....0	....(1,141,832)	.....0	.....(1,944,863)	.....	..(1,944,863)	.....(803,031)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 FLEX OPTION 9SXF50HT	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	12/21/2021	12/21/2022	.....173	.....841,718	4865.42.....	.....0	....(4,258,049)	.....0	.....(5,057,295)	.....	..(5,057,295)	.....(799,246)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 FLEX OPTION 9SWXS0BR	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	11/12/2021	11/14/2022	.....44	.....209,383	4758.71.....	.....0	....(1,273,360)	.....0	.....(1,470,131)	.....	..(1,470,131)	.....(196,771)	.....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	4467.83.....	.....0	....(1,265,866)	.....0	.....(2,457,408)	.....	..(2,457,408)	..(1,191,542)	.....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	4618.57.....	.....0	....(1,368,290)	.....0	.....(2,101,600)	.....	..(2,101,600)	.....(733,310)	.....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	4484.82.....	.....0	....(3,408,012)	.....0	.....(6,697,753)	.....	..(6,697,753)	..(3,289,741)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 FLEX OPTION 9SXF50HL	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	11/19/2021	11/21/2022	.....31	.....147,428	4755.74.....	.....0	....(978,701)	.....0	.....(1,054,873)	.....	..(1,054,873)	.....(76,172)	.....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	4545.68.....	.....0	....(1,253,392)	.....0	.....(2,593,883)	.....	..(2,593,883)	..(1,340,491)	.....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	4541.22.....	.....0	....(1,089,194)	.....0	.....(1,943,858)	.....	..(1,943,858)	.....(854,664)	.....0	.....0	.....0	.....0	.....	0001.....

E18.46

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 FLEX OPTION 9SXF50GP	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	11/19/2021	11/21/2022	.....177	.....873,116	4932.86.....	.....0	....(3,883,380)	.....0	.....(4,177,191)	.....	..(4,177,191)	.....(293,811)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 FLEX OPTION 9SWXS0BX	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	11/26/2021	11/28/2022	.....50	.....232,741	4654.81.....	.....0	....(1,650,600)	.....0	.....(2,050,837)	.....	..(2,050,837)	.....(400,237)	.....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	4594.91.....	.....0	....(1,327,038)	.....0	.....(2,308,979)	.....	..(2,308,979)	.....(981,941)	.....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	4470.27.....	.....0	....(1,163,098)	.....0	.....(2,280,419)	.....	..(2,280,419)	.....(1,117,321)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 FLEX OPTION 9SWXS0BN	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	11/12/2021	11/14/2022	.....44	.....212,412	4827.55.....	.....0	....(1,103,388)	.....0	.....(1,284,260)	.....	..(1,284,260)	.....(180,872)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 FLEX OPTION 9SXF50ID	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	12/21/2021	12/21/2022	.....204	.....976,897	4788.71.....	.....0	....(5,871,732)	.....0	.....(6,895,966)	.....	..(6,895,966)	.....(1,024,234)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 FLEX OPTION 9SXF50EF	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	08/20/2021	08/19/2022	.....62	.....285,270	4601.13.....	.....0	....(1,350,937)	.....0	.....(2,358,337)	.....	..(2,358,337)	.....(1,007,401)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 FLEX OPTION 9SXF50FN	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	10/07/2021	10/07/2022	.....54	.....241,436	4471.04.....	.....0	....(1,534,788)	.....0	.....(2,750,386)	.....	..(2,750,386)	.....(1,215,598)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 FLEX OPTION 9SWXS0CH	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	12/28/2021	12/28/2022	.....37	.....179,043	4839.....	.....0	....(1,215,598)	.....0	.....(1,154,543)	.....	..(1,154,543)	.....61,055	.....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	4436.03.....	.....0	....(3,121,530)	.....0	.....(8,710,651)	.....	..(8,710,651)	.....(5,589,121)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 FLEX OPTION 9SXF50GX	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	11/19/2021	11/21/2022	.....77	.....373,644	4852.52.....	.....0	....(2,009,854)	.....0	.....(2,166,985)	.....	..(2,166,985)	.....(157,131)	.....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	4392.2.....	.....0	....(381,131)	.....0	.....(971,910)	.....	..(971,910)	.....(590,779)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 FLEX OPTION 9SWXS0AZ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	10/14/2021	10/14/2022	.....42	.....190,061	4525.25.....	.....0	....(1,115,646)	.....0	.....(1,990,135)	.....	..(1,990,135)	.....(874,489)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 FLEX OPTION 9SXF50GR	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	11/19/2021	11/21/2022	.....16	.....78,279	4892.46.....	.....0	....(383,728)	.....0	.....(413,445)	.....	..(413,445)	.....(29,717)	.....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	4614.45.....	.....0	....(1,286,020)	.....0	.....(2,262,450)	.....	..(2,262,450)	.....(976,430)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 FLEX OPTION 9SWXS0BJ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	10/28/2021	10/28/2022	.....61	.....284,588	4665.37.....	.....0	....(1,732,461)	.....0	.....(2,344,364)	.....	..(2,344,364)	.....(611,903)	.....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	4430.61.....	.....0	....(1,096,971)	.....0	.....(2,093,126)	.....	..(2,093,126)	.....(996,155)	.....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	4416.43.....	.....0	....(907,902)	.....0	.....(2,580,845)	.....	..(2,580,845)	.....(1,672,943)	.....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	4519.96.....	.....0	....(1,771,167)	.....0	.....(3,597,378)	.....	..(3,597,378)	.....(1,826,211)	.....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	4364.66.....	.....0	....(1,052,442)	.....0	.....(2,426,157)	.....	..(2,426,157)	.....(1,373,715)	.....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	4340.33.....	.....0	....(240,122)	.....0	.....(599,875)	.....	..(599,875)	.....(359,753)	.....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	4540.8.....	.....0	....(1,454,651)	.....0	.....(2,391,419)	.....	..(2,391,419)	.....(936,767)	.....0	.....0	.....0	.....0	.....	0001.....

E18.47

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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)	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 9SXF50GV	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	11/19/2021	11/21/2022	.....77	.....377,298	4899.97.....	.....0	....(1,817,739)	.....0	.....(1,957,083)	.....	..(1,957,083)	.....(139,344)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 FLEX OPTION 9SXF50HP	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	12/07/2021	12/07/2022	.....46	.....219,062	4762.21.....	.....0	....(1,488,652)	.....0	.....(1,591,459)	.....	..(1,591,459)	.....(102,807)	.....0	.....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	4532.65.....	.....0	....(301,890)	.....0	.....(605,235)	.....	..(605,235)	.....(303,345)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 FLEX OPTION 9SXF50IH	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	12/21/2021	12/21/2022	.....44	.....209,598	4763.6.....	.....0	....(1,329,240)	.....0	.....(1,555,556)	.....	..(1,555,556)	.....(226,316)	.....0	.....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	4446.5.....	.....0	....(1,353,050)	.....0	.....(2,587,289)	.....	..(2,587,289)	.....(1,234,239)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 FLEX OPTION 9SWXS0BL	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	CBOE..... 529900RLNSGA90UPEH54....	11/12/2021	11/14/2022	.....9	.....45,450	5049.99.....	.....0	....(131,706)	.....0	.....(155,784)	.....	..(155,784)	.....(24,078)	.....0	.....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	3989.85.....	.....0	....(1,821,788)	.....0	.....(6,462,584)	.....	..(6,462,584)	.....(4,640,797)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS1BS	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	11/26/2021	11/28/2022	.....4,989	.....23,270,991	4664.46.....	.....0	....(1,705,481)	.....0	.....(2,014,148)	.....	..(2,014,148)	.....(308,667)	.....0	.....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	4549.5.....	.....0	....(866,434)	.....0	.....(2,771,818)	.....	..(2,771,818)	.....(1,905,383)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSS0PS	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653...	05/28/2021	05/27/2022	.....5,582	.....24,082,199	4314.26.....	.....0	....(1,190,089)	.....0	.....(3,028,560)	.....	..(3,028,560)	.....(1,838,472)	.....0	.....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	4435.51.....	.....0	....(832,148)	.....0	.....(2,332,374)	.....	..(2,332,374)	.....(1,500,226)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SWFS0DO	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Wells Fargo..... KB1H1DSPRFMYMUCUFXT09.	09/21/2021	09/21/2022	.....10,971	.....49,537,356	4515.3.....	.....0	....(2,683,800)	.....0	.....(5,117,014)	.....	..(5,117,014)	.....(2,433,215)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SWFS0BG	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Wells Fargo..... KB1H1DSPRFMYMUCUFXT09.	03/19/2021	03/21/2022	.....5,113	.....20,547,869	4018.75.....	.....0	....(1,241,054)	.....0	.....(3,918,165)	.....	..(3,918,165)	.....(2,677,112)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SWFS0DA	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Wells Fargo..... KB1H1DSPRFMYMUCUFXT09.	08/27/2021	08/26/2022	.....5,012	.....22,967,089	4582.42.....	.....0	....(1,306,280)	.....0	.....(1,999,702)	.....	..(1,999,702)	.....(693,422)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSS0NY	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653...	03/19/2021	03/21/2022	.....6,730	.....27,196,334	4041.06.....	.....0	....(1,554,800)	.....0	.....(5,015,166)	.....	..(5,015,166)	.....(3,460,367)	.....0	.....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	4028.99.....	.....0	....(2,407,766)	.....0	.....(7,345,725)	.....	..(7,345,725)	.....(4,937,959)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SCSS0JH	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	08/13/2021	08/12/2022	.....1,122	.....5,319,391	4740.99.....	.....0	....(171,514)	.....0	.....(313,576)	.....	..(313,576)	.....(142,062)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SWFS0BO	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Wells Fargo..... KB1H1DSPRFMYMUCUFXT09.	05/21/2021	05/20/2022	.....16,229	.....70,817,676	4363.65.....	.....0	....(2,945,724)	.....0	.....(8,055,562)	.....	..(8,055,562)	.....(5,109,838)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSS0MJ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653...	02/19/2021	02/18/2022	.....19,269	.....79,042,401	4102.05.....	.....0	....(4,111,502)	.....0	.....(12,976,051)	.....	..(12,976,051)	.....(8,864,549)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SWFS0EC	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Wells Fargo..... KB1H1DSPRFMYMUCUFXT09.	10/21/2021	10/21/2022	.....59,416	.....294,659,392	4959.26.....	.....0	....(6,655,186)	.....0	.....(12,045,505)	.....	..(12,045,505)	.....(5,390,319)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SWFS0BU	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Wells Fargo..... KB1H1DSPRFMYMUCUFXT09.	05/21/2021	05/20/2022	.....4,992	.....21,293,725	4265.57.....	.....0	....(1,157,145)	.....0	.....(2,891,286)	.....	..(2,891,286)	.....(1,734,141)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSS0NJ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653...	02/26/2021	02/28/2022	.....5,357	.....20,808,302	3884.32.....	.....0	....(1,529,165)	.....0	.....(4,757,221)	.....	..(4,757,221)	.....(3,228,056)	.....0	.....0	.....0	.....0	.....0	0001.....

E18.48

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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)	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 9SMSSOQI	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	07/28/2021	07/28/2022	5,399	24,143,950	4471.93.....	0	(1,389,317)	0	(2,483,030)		(2,483,030)	(1,093,713)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSSOOG	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	03/26/2021	03/28/2022	5,926	24,163,146	4077.48.....	0	(1,318,252)	0	(4,234,929)		(4,234,929)	(2,916,677)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SWSOQB	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Wells Fargo..... KB1H1DSPRFMYMCUFXT09.	05/21/2021	05/20/2022	7,062	30,481,569	4316.28.....	0	(1,446,156)	0	(3,785,849)		(3,785,849)	(2,339,694)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS1AQ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	04/21/2021	04/21/2022	15,781	69,153,762	4382.09.....	0	(2,701,546)	0	(7,244,630)		(7,244,630)	(4,543,084)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SWSO0DY	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Wells Fargo..... KB1H1DSPRFMYMCUFXT09.	09/28/2021	09/28/2022	11,334	50,388,471	4445.78.....	0	(3,215,754)	0	(5,923,907)		(5,923,907)	(2,708,153)	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	3969.43.....	0	(4,135,408)	0	(14,344,081)		(14,344,081)	(10,208,673)	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	3895.76.....	0	(2,501,847)	0	(7,858,309)		(7,858,309)	(5,356,462)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SWSO0DC	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Wells Fargo..... KB1H1DSPRFMYMCUFXT09.	08/27/2021	08/26/2022	3,411	15,569,100	4564.38.....	0	(924,382)	0	(1,405,432)		(1,405,432)	(481,050)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SWSO0BE	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Wells Fargo..... KB1H1DSPRFMYMCUFXT09.	03/19/2021	03/21/2022	8,223	33,367,947	4057.88.....	0	(1,825,384)	0	(5,997,202)		(5,997,202)	(4,171,818)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SWSO0CW	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Wells Fargo..... KB1H1DSPRFMYMCUFXT09.	08/27/2021	08/26/2022	1,234	5,770,455	4676.22.....	0	(257,623)	0	(411,242)		(411,242)	(153,619)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS1AY	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	05/14/2021	05/13/2022	4,930	21,159,412	4291.97.....	0	(1,077,846)	0	(2,720,818)		(2,720,818)	(1,642,971)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SWSO0AE	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Wells Fargo..... KB1H1DSPRFMYMCUFXT09.	01/21/2021	01/21/2022	6,207	24,736,323	3985.23.....	0	(1,371,007)	0	(4,841,196)		(4,841,196)	(3,470,189)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SWSO0DG	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Wells Fargo..... KB1H1DSPRFMYMCUFXT09.	09/21/2021	09/21/2022	42,412	201,290,321	4746.07.....	0	(5,749,231)	0	(13,015,899)		(13,015,899)	(7,266,668)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0QU	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	09/07/2021	09/07/2022	4,524	21,055,917	4654.27.....	0	(1,083,511)	0	(1,616,434)		(1,616,434)	(532,923)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0PU	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	05/28/2021	05/27/2022	11,408	48,958,116	4291.56.....	0	(2,573,657)	0	(6,407,728)		(6,407,728)	(3,834,071)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SSG0DR	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	07/07/2021	07/07/2022	1,290	5,867,101	4548.14.....	0	(233,569)	0	(498,635)		(498,635)	(265,066)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0RE	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	11/12/2021	11/14/2022	2,421	12,051,423	4977.87.....	0	(426,711)	0	(503,564)		(503,564)	(76,853)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SCSS0JM	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	08/20/2021	08/19/2022	48,902	236,755,121	4841.42.....	0	(5,496,732)	0	(10,904,550)		(10,904,550)	(5,407,818)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS1BO	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	10/07/2021	10/07/2022	2,536	11,436,726	4509.75.....	0	(675,326)	0	(1,219,559)		(1,219,559)	(544,233)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SCSS0HR	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	01/14/2021	01/14/2022	5,954	24,632,532	4137.14.....	0	(778,491)	0	(3,738,149)		(3,738,149)	(2,959,659)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SCSS0IC	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	01/21/2021	01/21/2022	7,104	28,431,487	4002.18.....	0	(1,506,196)	0	(5,420,874)		(5,420,874)	(3,914,679)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SUBS0CB	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	UBS..... 5493001KJTIIGC8Y1R12.....	08/13/2021	08/12/2022	1,354	6,118,645	4518.94.....	0	(361,501)	0	(589,374)		(589,374)	(227,873)	0	0	0	0		0001.....

E18.49

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SUBS0BJ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	UBS..... 5493001KJTIIGC8Y1R12.....	05/21/2021	05/20/2022	5,124	21,643,878	4224.02.....	0	(1,305,478)	0	(3,150,868)		(3,150,868)	(1,845,389)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SWFS0BK	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Wells Fargo..... KB1H1DSPRFMYMCUFXT09.	04/21/2021	04/21/2022	49,744	226,286,948	4549.03.....	0	(5,275,341)	0	(16,017,154)		(16,017,154)	(10,741,813)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SWFS0CG	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Wells Fargo..... KB1H1DSPRFMYMCUFXT09.	06/21/2021	06/21/2022	49,490	227,902,440	4605.02.....	0	(4,755,014)	0	(16,422,620)		(16,422,620)	(11,667,606)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SCSS0JB	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	04/21/2021	04/21/2022	9,567	41,332,501	4320.32.....	0	(1,920,860)	0	(4,897,190)		(4,897,190)	(2,976,330)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SUBS0BV	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	UBS..... 5493001KJTIIGC8Y1R12.....	07/14/2021	07/14/2022	4,753	21,136,163	4446.91.....	0	(1,193,534)	0	(2,229,280)		(2,229,280)	(1,035,746)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SWFS0AX	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Wells Fargo..... KB1H1DSPRFMYMCUFXT09.	03/12/2021	03/14/2022	11,616	47,134,243	4057.7.....	0	(2,825,819)	0	(8,432,290)		(8,432,290)	(5,606,472)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SCSS0IM	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	03/19/2021	03/21/2022	59,012	251,702,703	4265.28.....	0	(7,788,121)	0	(31,719,700)		(31,719,700)	(23,931,579)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMLS0TJ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80....	03/19/2021	03/21/2022	6,762	27,452,638	4059.84.....	0	(1,495,722)	0	(4,919,174)		(4,919,174)	(3,423,452)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SRBS0IR	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11....	09/14/2021	09/14/2022	4,785	21,842,520	4564.79.....	0	(1,223,926)	0	(2,035,902)		(2,035,902)	(811,977)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SWFS0EK	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Wells Fargo..... KB1H1DSPRFMYMCUFXT09.	11/12/2021	11/14/2022	11,126	56,790,553	5104.31.....	0	(1,395,133)	0	(1,661,724)		(1,661,724)	(266,592)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0RA	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGNF3BB653....	10/28/2021	10/28/2022	7,736	36,045,041	4659.39.....	0	(2,211,640)	0	(3,004,253)		(3,004,253)	(792,614)	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	4627.2.....	0	(940,560)	0	(1,937,233)		(1,937,233)	(996,673)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SWFS0AC	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Wells Fargo..... KB1H1DSPRFMYMCUFXT09.	01/21/2021	01/21/2022	1,422	5,738,225	4035.32.....	0	(277,931)	0	(1,038,170)		(1,038,170)	(760,239)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0MT	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGNF3BB653....	02/19/2021	02/18/2022	7,003	28,277,974	4037.98.....	0	(1,721,295)	0	(5,152,056)		(5,152,056)	(3,430,761)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0PO	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGNF3BB653....	04/28/2021	04/28/2022	12,777	54,554,851	4269.77.....	0	(3,024,979)	0	(7,163,613)		(7,163,613)	(4,138,634)	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	4301.96.....	0	(325,785)	0	(734,560)		(734,560)	(408,776)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS1AK	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7JP5I7OUK5573....	03/12/2021	03/14/2022	6,153	24,629,721	4002.88.....	0	(1,681,735)	0	(4,788,127)		(4,788,127)	(3,106,392)	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	4572.33.....	0	(3,581,818)	0	(7,109,775)		(7,109,775)	(3,527,957)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0QA	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGNF3BB653....	07/07/2021	07/07/2022	5,694	25,589,405	4494.1.....	0	(1,191,306)	0	(2,433,690)		(2,433,690)	(1,242,385)	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	4351.74.....	0	(1,099,189)	0	(2,593,953)		(2,593,953)	(1,494,764)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0PM	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGNF3BB653....	04/21/2021	04/21/2022	5,281	22,392,443	4240.19.....	0	(1,286,451)	0	(3,072,257)		(3,072,257)	(1,785,807)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0LY	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGNF3BB653....	02/12/2021	02/14/2022	9,944	40,235,313	4046.19.....	0	(2,525,112)	0	(7,226,948)		(7,226,948)	(4,701,836)	0	0	0	0		0001.....

E18.50

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SMLS0TR	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80....	09/14/2021	09/14/2022	8,890	43,053,559	4842.92.....	0	(1,136,319)	0	(2,151,583)		(2,151,583)	(1,015,264)	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SWFS0BI	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Wells Fargo..... KB1H1DSPRFMYMCUFXT09.	03/19/2021	03/21/2022	5,208	20,858,352	4005.06.....	0	(1,302,808)	0	(4,058,631)		(4,058,631)	(2,755,823)	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0PG	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653..	04/21/2021	04/21/2022	7,361	31,663,636	4301.54.....	0	(1,547,428)	0	(3,887,525)		(3,887,525)	(2,340,097)	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SWFS0EG	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Wells Fargo..... KB1H1DSPRFMYMCUFXT09.	11/05/2021	11/07/2022	6,998	33,422,308	4775.98.....	0	(2,007,474)	0	(2,232,156)		(2,232,156)	(224,682)	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0MN	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653..	02/19/2021	02/18/2022	9,383	38,240,229	4075.48.....	0	(2,123,034)	0	(6,560,559)		(6,560,559)	(4,437,525)	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0PE	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653..	04/21/2021	04/21/2022	6,918	29,798,524	4307.39.....	0	(1,434,031)	0	(3,618,504)		(3,618,504)	(2,184,474)	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0OU	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653..	04/14/2021	04/14/2022	5,162	21,757,778	4214.99.....	0	(1,196,623)	0	(3,094,043)		(3,094,043)	(1,897,421)	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0LS	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653..	02/05/2021	02/07/2022	3,496	13,777,247	3940.86.....	0	(989,028)	0	(2,896,197)		(2,896,197)	(1,907,168)	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SWFS0AT	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Wells Fargo..... KB1H1DSPRFMYMCUFXT09.	03/12/2021	03/14/2022	2,139	8,975,479	4196.11.....	0	(377,305)	0	(1,274,803)		(1,274,803)	(897,498)	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SWFS0BY	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Wells Fargo..... KB1H1DSPRFMYMCUFXT09.	05/28/2021	05/27/2022	1,210	5,281,807	4365.13.....	0	(225,872)	0	(605,155)		(605,155)	(379,283)	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0LQ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653..	02/05/2021	02/07/2022	5,362	21,226,764	3958.74.....	0	(1,462,716)	0	(4,347,350)		(4,347,350)	(2,884,633)	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SWFS0EE	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Wells Fargo..... KB1H1DSPRFMYMCUFXT09.	11/05/2021	11/07/2022	4,615	22,312,141	4834.7.....	0	(1,169,967)	0	(1,307,169)		(1,307,169)	(137,202)	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SWFS0BA	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Wells Fargo..... KB1H1DSPRFMYMCUFXT09.	03/19/2021	03/21/2022	1,317	5,403,506	4102.89.....	0	(262,972)	0	(904,844)		(904,844)	(641,872)	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SCSS0IS	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYJYJLN8C3868...	04/07/2021	04/07/2022	2,130	9,037,036	4242.74.....	0	(392,911)	0	(1,213,846)		(1,213,846)	(820,934)	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SWFS0CU	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Wells Fargo..... KB1H1DSPRFMYMCUFXT09.	07/21/2021	07/21/2022	57,531	273,328,055	4750.97.....	0	(6,088,483)	0	(14,716,065)		(14,716,065)	(8,627,582)	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SCSS0HU	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYJYJLN8C3868...	01/21/2021	01/21/2022	65,336	274,401,400	4199.85.....	0	(8,062,515)	0	(37,026,881)		(37,026,881)	(28,964,366)	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0NB	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653..	02/19/2021	02/18/2022	5,268	21,134,162	4011.8.....	0	(1,368,963)	0	(4,010,219)		(4,010,219)	(2,641,256)	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SRBS0IL	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11....	07/21/2021	07/21/2022	4,614	20,533,315	4450.22.....	0	(1,133,843)	0	(2,175,692)		(2,175,692)	(1,041,850)	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SWFS0AG	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Wells Fargo..... KB1H1DSPRFMYMCUFXT09.	01/28/2021	01/28/2022	1,341	5,264,766	3926.....	0	(335,553)	0	(1,126,760)		(1,126,760)	(791,207)	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0OS	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653..	04/14/2021	04/14/2022	5,630	23,865,063	4238.91.....	0	(1,234,286)	0	(3,254,778)		(3,254,778)	(2,020,492)	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SUBS0BD	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	UBS..... 5493001KJTIIGC8Y1R12.....	01/21/2021	01/21/2022	4,312	16,876,952	3913.95.....	0	(1,123,926)	0	(3,669,522)		(3,669,522)	(2,545,595)	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SWFS0DU	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Wells Fargo..... KB1H1DSPRFMYMCUFXT09.	09/28/2021	09/28/2022	1,215	5,498,397	4525.43.....	0	(290,781)	0	(563,612)		(563,612)	(272,831)	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 December 31 of Current Year

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)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SBCS1BI	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP570UK5573.....	07/14/2021	07/14/2022	5,523	24,707,693	4473.6.....	0	(1,302,996)	0	(2,476,391)		(2,476,391)	(1,173,395)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS1BC	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP570UK5573.....	05/14/2021	05/13/2022	6,679	28,303,665	4237.71.....	0	(1,659,799)	0	(3,997,855)		(3,997,855)	(2,338,056)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SUBS0BR	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	UBS..... 5493001KJTIIGC8Y1R12.....	07/14/2021	07/14/2022	5,662	25,505,328	4504.65.....	0	(1,239,252)	0	(2,404,270)		(2,404,270)	(1,165,018)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SWFS0BM	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Wells Fargo..... KB1H1DSPRFMYMUCUFX09.	05/14/2021	05/13/2022	587	2,644,341	4504.84.....	0	(71,790)	0	(220,639)		(220,639)	(148,849)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SWFS0DE	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Wells Fargo..... KB1H1DSPRFMYMUCUFX09.	09/14/2021	09/14/2022	4,076	18,372,448	4507.47.....	0	(1,178,412)	0	(1,904,692)		(1,904,692)	(726,281)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SCSS0IG	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYJYJLN8C3868...	01/21/2021	01/21/2022	8,468	33,825,257	3994.48.....	0	(1,831,296)	0	(6,526,651)		(6,526,651)	(4,695,355)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS1AC	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP570UK5573.....	01/14/2021	01/14/2022	6,923	26,880,901	3882.84.....	0	(1,729,995)	0	(6,104,938)		(6,104,938)	(4,374,943)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SUBS0BH	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	UBS..... 5493001KJTIIGC8Y1R12.....	05/14/2021	05/13/2022	1,207	5,228,772	4332.04.....	0	(238,696)	0	(625,041)		(625,041)	(386,344)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMLS0TD	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	BOA/Merrill Lynch EYKN6V0ZCB8V9IULB80....	01/07/2021	01/07/2022	5,409	20,951,221	3873.4.....	0	(1,321,996)	0	(4,824,608)		(4,824,608)	(3,502,612)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0MF	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653...	02/19/2021	02/18/2022	48,493	206,498,227	4258.31.....	0	(7,022,460)	0	(25,386,254)		(25,386,254)	(18,363,794)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SWFS0BS	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Wells Fargo..... KB1H1DSPRFMYMUCUFX09.	05/21/2021	05/20/2022	1,540	6,706,592	4354.93.....	0	(285,932)	0	(775,604)		(775,604)	(489,672)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMLS0TX	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	BOA/Merrill Lynch EYKN6V0ZCB8V9IULB80....	10/14/2021	10/14/2022	7,454	36,060,216	4837.7.....	0	(873,145)	0	(1,984,763)		(1,984,763)	(1,111,618)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SCTS0BJ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Citigroup..... 5493008GOWFH1UU8231...	10/21/2021	10/21/2022	19,031	90,916,225	4777.27.....	0	(3,573,261)	0	(5,851,055)		(5,851,055)	(2,277,795)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0MX	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653...	02/19/2021	02/18/2022	5,647	22,753,909	4029.38.....	0	(1,413,410)	0	(4,201,816)		(4,201,816)	(2,788,406)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS1AI	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP570UK5573.....	03/12/2021	03/14/2022	5,079	20,492,902	4034.83.....	0	(1,298,088)	0	(3,797,429)		(3,797,429)	(2,499,341)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0QG	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653...	07/28/2021	07/28/2022	11,562	51,913,033	4489.97.....	0	(2,855,219)	0	(5,158,430)		(5,158,430)	(2,303,211)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0QC	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653...	07/07/2021	07/07/2022	4,125	18,250,526	4424.37.....	0	(1,022,304)	0	(1,986,440)		(1,986,440)	(964,137)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SWFS0AM	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Wells Fargo..... KB1H1DSPRFMYMUCUFX09.	02/12/2021	02/14/2022	1,593	6,711,341	4213.02.....	0	(274,183)	0	(899,923)		(899,923)	(625,740)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0LW	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653...	02/12/2021	02/14/2022	1,393	5,679,094	4076.88.....	0	(330,159)	0	(970,634)		(970,634)	(640,474)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0NW	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653...	03/19/2021	03/21/2022	11,203	45,390,299	4051.62.....	0	(2,526,783)	0	(8,236,714)		(8,236,714)	(5,709,931)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS1AM	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP570UK5573.....	03/26/2021	03/28/2022	1,464	6,036,350	4123.19.....	0	(288,894)	0	(984,079)		(984,079)	(695,185)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SWFS0AR	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Wells Fargo..... KB1H1DSPRFMYMUCUFX09.	03/12/2021	03/14/2022	543	2,313,604	4260.78.....	0	(81,352)	0	(291,281)		(291,281)	(209,929)	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 December 31 of Current Year

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)	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 9SMSSOLO	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	02/05/2021	02/07/2022	5,956	23,786,596	3993.72.....	0	(1,510,164)	0	(4,623,352)		(4,623,352)	(3,113,188)	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	4046.11.....	0	(3,935,779)	0	(14,896,065)		(14,896,065)	(10,960,286)	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	3911.82.....	0	(1,162,065)	0	(4,449,507)		(4,449,507)	(3,287,442)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSSOLC	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	01/14/2021	01/14/2022	3,830	14,999,199	3916.24.....	0	(887,606)	0	(3,249,583)		(3,249,583)	(2,361,977)	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	4326.21.....	0	(1,121,691)	0	(2,582,481)		(2,582,481)	(1,460,791)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSSOMR	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	02/19/2021	02/18/2022	8,302	33,552,450	4041.49.....	0	(2,026,052)	0	(6,079,318)		(6,079,318)	(4,053,265)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSSONL	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	02/26/2021	02/28/2022	5,331	20,556,976	3856.12.....	0	(1,608,105)	0	(4,881,359)		(4,881,359)	(3,273,254)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SWFSOCE	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Wells Fargo..... KB1H1DSPRFMYMCUFXT09.	06/14/2021	06/14/2022	12,736	55,770,562	4378.97.....	0	(2,639,453)	0	(6,389,489)		(6,389,489)	(3,750,035)	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	4494.16.....	0	(1,236,831)	0	(2,382,874)		(2,382,874)	(1,146,044)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS1BU	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	12/14/2021	12/14/2022	4,131	19,738,786	4778.21.....	0	(1,192,411)	0	(1,405,685)		(1,405,685)	(213,274)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SWFSOCC	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Wells Fargo..... KB1H1DSPRFMYMCUFXT09.	06/14/2021	06/14/2022	1,246	5,511,868	4423.65.....	0	(229,605)	0	(580,179)		(580,179)	(350,574)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SSGS0DX	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	12/14/2021	12/14/2022	4,318	20,390,201	4722.14.....	0	(1,384,262)	0	(1,621,533)		(1,621,533)	(237,271)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSSOQE	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	03/19/2021	03/21/2022	8,248	32,820,689	3979.23.....	0	(2,184,608)	0	(6,630,465)		(6,630,465)	(4,445,857)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS1AE	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	01/14/2021	01/14/2022	5,250	20,217,488	3850.95.....	0	(1,408,002)	0	(4,796,961)		(4,796,961)	(3,388,958)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSSOOO	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	04/07/2021	04/07/2022	6,030	24,966,190	4140.33.....	0	(1,435,353)	0	(3,993,648)		(3,993,648)	(2,558,294)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSSOQW	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	09/28/2021	09/28/2022	6,871	30,391,395	4423.14.....	0	(2,039,768)	0	(3,707,947)		(3,707,947)	(1,668,179)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SWFS0EI	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Wells Fargo..... KB1H1DSPRFMYMCUFXT09.	11/05/2021	11/07/2022	3,535	16,810,021	4755.31.....	0	(1,055,600)	0	(1,173,355)		(1,173,355)	(117,754)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSSOQE	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	07/28/2021	07/28/2022	6,060	27,393,260	4520.34.....	0	(1,393,306)	0	(2,564,749)		(2,564,749)	(1,171,443)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SWFSODW	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Wells Fargo..... KB1H1DSPRFMYMCUFXT09.	09/28/2021	09/28/2022	3,166	14,193,843	4483.21.....	0	(830,747)	0	(1,566,709)		(1,566,709)	(735,962)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMLS0TF	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	BOA/Merrill Lynch EYKN6V0ZCB8V9IULB80....	01/21/2021	01/21/2022	5,364	21,124,612	3938.22.....	0	(1,323,303)	0	(4,434,986)		(4,434,986)	(3,111,682)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SRBS0IV	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11....	11/19/2021	11/21/2022	46,662	238,945,836	5120.78.....	0	(6,495,817)	0	(6,837,569)		(6,837,569)	(341,751)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSSOND	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	02/19/2021	02/18/2022	5,723	22,856,689	3993.83.....	0	(1,544,202)	0	(4,457,118)		(4,457,118)	(2,912,916)	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)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SCSS0JJ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYJYJLN8C3868...	08/13/2021	08/12/2022	1,239	5,744,549	4636.44.....	0	(250,424)	0	(433,770)		(433,770)	(183,346)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0PK	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	04/21/2021	04/21/2022	5,017	21,396,602	4264.82.....	0	(1,153,056)	0	(2,810,126)		(2,810,126)	(1,657,070)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SWFS0CM	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Wells Fargo..... KB1H1DSPRFMYMCFXT09.	06/28/2021	06/28/2022	9,236	40,424,587	4376.85.....	0	(2,064,066)	0	(4,738,918)		(4,738,918)	(2,674,852)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS1BM	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	10/07/2021	10/07/2022	4,673	21,211,822	4539.23.....	0	(1,168,743)	0	(2,147,233)		(2,147,233)	(978,490)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SWFS0CQ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Wells Fargo..... KB1H1DSPRFMYMCFXT09.	06/28/2021	06/28/2022	3,716	16,133,646	4341.67.....	0	(905,405)	0	(2,012,477)		(2,012,477)	(1,107,072)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SUBS0BB	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	UBS..... 5493001KJTIIGC8Y1R12.....	01/21/2021	01/21/2022	6,041	23,900,190	3956.33.....	0	(1,428,883)	0	(4,885,687)		(4,885,687)	(3,456,804)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0QY	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	10/28/2021	10/28/2022	3,444	16,322,390	4739.37.....	0	(827,074)	0	(1,156,419)		(1,156,419)	(329,345)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SSGS0DZ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	12/14/2021	12/14/2022	4,371	20,579,717	4708.24.....	0	(1,437,707)	0	(1,680,492)		(1,680,492)	(242,785)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SWFS0CS	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Wells Fargo..... KB1H1DSPRFMYMCFXT09.	07/14/2021	07/14/2022	7,775	37,071,122	4767.99.....	0	(813,356)	0	(1,861,381)		(1,861,381)	(1,048,025)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0LK	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	01/28/2021	01/28/2022	6,362	24,377,212	3831.69.....	0	(1,922,336)	0	(5,942,204)		(5,942,204)	(4,019,868)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMLS0TH	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80....	03/05/2021	03/07/2022	2,276	9,071,294	3985.63.....	0	(522,389)	0	(1,801,882)		(1,801,882)	(1,279,494)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0PW	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	05/28/2021	05/27/2022	5,133	21,935,773	4273.48.....	0	(1,210,008)	0	(2,961,765)		(2,961,765)	(1,751,757)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SCTS0BN	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Citigroup..... 5493008GOWFH1UU8231...	12/07/2021	12/07/2022	4,295	20,701,256	4819.85.....	0	(1,238,951)	0	(1,334,274)		(1,334,274)	(95,323)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0RG	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	12/07/2021	12/07/2022	4,084	19,376,130	4744.4.....	0	(1,352,472)	0	(1,458,652)		(1,458,652)	(106,180)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0MA	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	02/12/2021	02/14/2022	5,666	22,849,901	4032.81.....	0	(1,479,977)	0	(4,192,009)		(4,192,009)	(2,712,031)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SUBS0BX	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	UBS..... 5493001KJTIIGC8Y1R12.....	07/14/2021	07/14/2022	1,893	8,372,455	4422.85.....	0	(502,084)	0	(923,445)		(923,445)	(421,361)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0QM	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	08/13/2021	08/12/2022	4,817	22,176,649	4603.83.....	0	(1,057,513)	0	(1,797,723)		(1,797,723)	(740,210)	0	0	0	0		0001.....
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	3954.04.....	0	(369,732)	0	(1,496,889)		(1,496,889)	(1,127,157)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS1AW	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	05/14/2021	05/13/2022	7,970	34,246,931	4296.98.....	0	(1,721,202)	0	(4,364,477)		(4,364,477)	(2,643,275)	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	4185.7.....	0	(1,356,723)	0	(3,423,968)		(3,423,968)	(2,067,245)	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	4282.35.....	0	(1,212,639)	0	(2,996,981)		(2,996,981)	(1,784,342)	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	4298.24.....	0	(1,157,461)	0	(4,250,275)		(4,250,275)	(3,092,815)	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 December 31 of Current Year

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)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SCSS0JS	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYYJLN8C3868...	12/14/2021	12/14/2022	2,177	10,747,196	4936.7.....	0	(452,253)	0	(540,029)		(540,029)	(87,776)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0RK	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	12/28/2021	12/28/2022	5,394	26,184,202	4854.32.....	0	(1,732,403)	0	(1,634,634)		(1,634,634)	97,769	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	4361.41.....	0	(1,336,901)	0	(3,027,702)		(3,027,702)	(1,690,801)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SCTS0BH	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Citigroup..... 5493008GOWFHX1UU8231...	06/14/2021	06/14/2022	6,201	28,760,920	4638.11.....	0	(593,829)	0	(1,871,846)		(1,871,846)	(1,278,016)	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	4405.3.....	0	(1,098,676)	0	(1,975,217)		(1,975,217)	(876,540)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMLS0UB	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80....	10/14/2021	10/14/2022	1,643	7,747,813	4715.65.....	0	(272,929)	0	(562,385)		(562,385)	(289,455)	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	4504.93.....	0	(113,337)	0	(312,440)		(312,440)	(199,103)	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	4722.07.....	0	(342,702)	0	(618,679)		(618,679)	(275,977)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS1BG	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	06/21/2021	06/21/2022	21,468	93,427,877	4351.96.....	0	(4,466,209)	0	(11,345,961)		(11,345,961)	(6,879,752)	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	4509.2.....	0	(1,263,151)	0	(2,401,546)		(2,401,546)	(1,138,395)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SSGS0DT	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	12/14/2021	12/14/2022	7,741	38,921,671	5027.99.....	0	(1,287,014)	0	(1,558,483)		(1,558,483)	(271,469)	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	4389.13.....	0	(1,336,493)	0	(3,531,406)		(3,531,406)	(2,194,913)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SCSS0JF	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYYJLN8C3868...	08/13/2021	08/12/2022	609	2,935,703	4820.53.....	0	(73,566)	0	(140,029)		(140,029)	(66,463)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS1BA	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	05/14/2021	05/13/2022	4,972	21,221,391	4268.18.....	0	(1,150,720)	0	(2,845,354)		(2,845,354)	(1,694,634)	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	4035.58.....	0	(1,291,199)	0	(4,141,328)		(4,141,328)	(2,850,129)	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	4034.53.....	0	(336,565)	0	(1,068,740)		(1,068,740)	(732,175)	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	4056.81.....	0	(3,094,497)	0	(9,723,284)		(9,723,284)	(6,628,787)	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	4798.94.....	0	(81,899)	0	(153,807)		(153,807)	(71,908)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SCSS0IZ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYYJLN8C3868...	04/21/2021	04/21/2022	5,781	24,995,078	4323.66.....	0	(1,151,054)	0	(2,942,552)		(2,942,552)	(1,791,498)	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	4495.88.....	0	(697,858)	0	(2,235,018)		(2,235,018)	(1,537,160)	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	4364.15.....	0	(229,542)	0	(607,120)		(607,120)	(377,578)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SUBSOCH	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	UBS..... 5493001KJTIIGC8Y1R12.....	12/28/2021	12/28/2022	6,152	29,828,403	4848.57.....	0	(1,995,600)	0	(1,885,032)		(1,885,032)	110,567	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 December 31 of Current Year

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)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SMSS0LU	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	02/12/2021	02/14/2022	5,828	24,996,059	4288.96.....	0	(821,767)	0	(2,869,911)		(2,869,911)	(2,048,145)	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	4452.37.....	0	(227,499)	0	(565,506)		(565,506)	(338,008)	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	4573.44.....	0	(1,059,012)	0	(1,774,525)		(1,774,525)	(715,512)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SCTS0BP	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Citigroup..... 5493008GOWFH1UU8231...	12/21/2021	12/21/2022	65,599	330,908,252	5044.41.....	0	(10,761,470)	0	(12,966,582)		(12,966,582)	(2,205,112)	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	4151.66.....	0	(1,022,400)	0	(3,373,828)		(3,373,828)	(2,351,428)	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	4023.91.....	0	(4,388,622)	0	(12,978,397)		(12,978,397)	(8,589,775)	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	4293.3.....	0	(1,389,329)	0	(3,234,694)		(3,234,694)	(1,845,365)	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	4529.89.....	0	(5,248,751)	0	(16,746,545)		(16,746,545)	(11,497,794)	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	4109.15.....	0	(3,287,612)	0	(11,394,359)		(11,394,359)	(8,106,748)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0RC	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	10/28/2021	10/28/2022	6,454	30,009,422	4649.74.....	0	(1,881,595)	0	(2,548,513)		(2,548,513)	(666,918)	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	4547.08.....	0	(1,155,275)	0	(1,910,912)		(1,910,912)	(755,637)	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	4609.22.....	0	(425,216)	0	(723,846)		(723,846)	(298,630)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SCTS0BD	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Citigroup..... 5493008GOWFH1UU8231...	02/26/2021	02/28/2022	2,737	10,772,202	3935.77.....	0	(704,508)	0	(2,292,992)		(2,292,992)	(1,588,484)	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	4272.32.....	0	(256,888)	0	(696,740)		(696,740)	(439,852)	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	3977.52.....	0	(1,966,880)	0	(6,881,601)		(6,881,601)	(4,914,721)	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	4167.67.....	0	(1,098,597)	0	(3,139,252)		(3,139,252)	(2,040,654)	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	4433.88.....	0	(196,746)	0	(566,511)		(566,511)	(369,765)	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	4280.54.....	0	(3,772,564)	0	(9,561,427)		(9,561,427)	(5,788,863)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS1AS	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP57OUK5573....	04/21/2021	04/21/2022	13,937	60,317,106	4327.84.....	0	(2,747,677)	0	(7,043,816)		(7,043,816)	(4,296,139)	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	3901.06.....	0	(1,681,816)	0	(6,053,148)		(6,053,148)	(4,371,333)	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	3903.8.....	0	(2,031,743)	0	(6,460,052)		(6,460,052)	(4,428,310)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS1BK	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP57OUK5573....	08/06/2021	08/05/2022	4,817	22,033,199	4574.05.....	0	(1,027,627)	0	(1,876,020)		(1,876,020)	(848,393)	0	0	0	0		0001.....

E18.56

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SWFS0DS	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Wells Fargo..... KB1H1DSPRFMYMCUFXT09.	09/21/2021	09/21/2022	4,801	21,548,328	4488.3.....	0	(1,245,508)	0	(2,334,772)		(2,334,772)	(1,089,264)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMLSOUF	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80...	11/26/2021	11/28/2022	5,586	26,029,978	4659.86.....	0	(1,925,987)	0	(2,272,316)		(2,272,316)	(346,329)	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	4575.9.....	0	(1,326,680)	0	(2,219,394)		(2,219,394)	(892,714)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SSGS0DV	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	12/14/2021	12/14/2022	5,389	25,487,545	4729.55.....	0	(1,705,130)	0	(1,998,225)		(1,998,225)	(293,095)	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	4518.15.....	0	(1,157,447)	0	(2,037,511)		(2,037,511)	(880,064)	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	4400.88.....	0	(2,086,041)	0	(4,901,280)		(4,901,280)	(2,815,238)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMFS0AV	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Wells Fargo..... KB1H1DSPRFMYMCUFXT09.	03/12/2021	03/14/2022	1,302	5,315,975	4082.93.....	0	(299,798)	0	(914,016)		(914,016)	(614,218)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0OQ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653...	04/14/2021	04/14/2022	7,988	33,919,764	4246.34.....	0	(1,721,524)	0	(4,565,390)		(4,565,390)	(2,843,866)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0ML	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653...	02/19/2021	02/18/2022	6,919	28,076,610	4057.9.....	0	(1,629,036)	0	(4,956,014)		(4,956,014)	(3,326,977)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0RI	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653...	12/28/2021	12/28/2022	6,475	31,468,889	4860.06.....	0	(2,057,317)	0	(1,940,585)		(1,940,585)	116,731	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0QO	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653...	08/13/2021	08/12/2022	4,503	20,684,756	4593.55.....	0	(1,013,525)	0	(1,713,752)		(1,713,752)	(700,227)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0LA	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653...	01/14/2021	01/14/2022	1,698	6,904,985	4066.54.....	0	(269,536)	0	(1,185,724)		(1,185,724)	(916,188)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SSGS0DN	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	04/14/2021	04/14/2022	1,713	7,565,790	4416.69.....	0	(238,102)	0	(726,731)		(726,731)	(488,628)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0NN	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653...	03/05/2021	03/07/2022	4,883	19,276,082	3947.59.....	0	(1,217,530)	0	(4,045,435)		(4,045,435)	(2,827,905)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SCTS0BL	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Citigroup..... 5493008GOWFH1UU8231...	10/21/2021	10/21/2022	29,854	139,917,637	4686.73.....	0	(7,005,838)	0	(10,918,185)		(10,918,185)	(3,912,346)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0QS	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653...	08/20/2021	08/19/2022	2,270	10,235,839	4509.18.....	0	(611,068)	0	(1,016,107)		(1,016,107)	(405,039)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0MV	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653...	02/19/2021	02/18/2022	5,562	22,441,836	4034.85.....	0	(1,375,838)	0	(4,108,896)		(4,108,896)	(2,733,058)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0LI	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653...	01/28/2021	01/28/2022	7,132	27,443,793	3847.98.....	0	(2,088,817)	0	(6,545,812)		(6,545,812)	(4,456,996)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SCSS0IE	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYJLN8C3868...	01/21/2021	01/21/2022	7,279	29,249,715	4018.37.....	0	(1,484,412)	0	(5,437,057)		(5,437,057)	(3,952,645)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0NS	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653...	03/19/2021	03/21/2022	5,340	22,208,206	4158.84.....	0	(929,615)	0	(3,390,729)		(3,390,729)	(2,461,114)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0PC	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653...	04/21/2021	04/21/2022	9,269	40,342,952	4352.46.....	0	(1,714,485)	0	(4,488,856)		(4,488,856)	(2,774,371)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS1AG	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	02/26/2021	02/28/2022	6,039	23,367,669	3869.46.....	0	(1,773,302)	0	(5,450,714)		(5,450,714)	(3,677,412)	0	0	0	0		0001.....

E18.57

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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)	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 9SMSS0OK	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	04/07/2021	04/07/2022	5,823	24,479,776	4203.98.....	0	(1,187,225)	0	(3,520,565)		(3,520,565)	(2,333,340)	0	0	0	0		0001.....			
S&P 500 OTC Call Option 9SWFS0CY	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Wells Fargo..... KB1H1DSPRFMYMCUFXT09.	08/27/2021	08/26/2022	5,339	24,723,147	4630.67.....	0	(1,244,630)	0	(1,947,151)		(1,947,151)	(702,521)	0	0	0	0		0001.....			
S&P 500 OTC Call Option 9SMSS0OY	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	04/21/2021	04/21/2022	6,678	28,945,858	4334.51.....	0	(1,293,728)	0	(3,336,785)		(3,336,785)	(2,043,058)	0	0	0	0		0001.....			
S&P 500 OTC Call Option 9SMSS0TP	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	BOA/Merrill Lynch EYKN6V0ZCB8V9IULB80...	08/27/2021	08/26/2022	9,250	42,558,418	4600.91.....	0	(2,310,746)	0	(3,568,065)		(3,568,065)	(1,257,318)	0	0	0	0		0001.....			
S&P 500 OTC Call Option 9SMSS0TZ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	BOA/Merrill Lynch EYKN6V0ZCB8V9IULB80...	10/14/2021	10/14/2022	645	3,091,117	4792.43.....	0	(86,435)	0	(189,383)		(189,383)	(102,948)	0	0	0	0		0001.....			
S&P 500 OTC Call Option 9SBCS1BQ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP570UK5573....	11/26/2021	11/28/2022	2,252	10,668,873	4737.51.....	0	(675,686)	0	(801,983)		(801,983)	(126,297)	0	0	0	0		0001.....			
S&P 500 OTC Call Option 9SMSS0UD	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	BOA/Merrill Lynch EYKN6V0ZCB8V9IULB80...	10/14/2021	10/14/2022	5,090	23,284,256	4574.51.....	0	(1,203,927)	0	(2,232,125)		(2,232,125)	(1,028,198)	0	0	0	0		0001.....			
S&P 500 OTC Call Option 9SUBS0CE	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	UBS..... 5493001KJTIIGC8Y1R12.....	09/07/2021	09/07/2022	3,429	15,734,755	4588.73.....	0	(948,643)	0	(1,382,722)		(1,382,722)	(434,079)	0	0	0	0		0001.....			
S&P 500 OTC Call Option 9SUBS0AZ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	UBS..... 5493001KJTIIGC8Y1R12.....	01/07/2021	01/07/2022	3,310	12,764,287	3856.28.....	0	(841,987)	0	(3,009,051)		(3,009,051)	(2,167,064)	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	4081.36.....	0	(1,901,878)	0	(6,397,601)		(6,397,601)	(4,495,723)	0	0	0	0		0001.....			
S&P 500 OTC Call Option 9SCSS0HY	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYJYJLN8C3868...	01/21/2021	01/21/2022	5,377	22,016,987	4094.66.....	0	(897,641)	0	(3,608,259)		(3,608,259)	(2,710,618)	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	4870.12.....	0	(715,133)	0	(1,390,785)		(1,390,785)	(675,652)	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	3997.39.....	0	(2,104,377)	0	(5,803,009)		(5,803,009)	(3,698,632)	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	4064.15.....	0	(1,551,642)	0	(5,132,617)		(5,132,617)	(3,580,975)	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	3883.2.....	0	(1,463,336)	0	(4,732,590)		(4,732,590)	(3,269,254)	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	3968.83.....	0	(1,675,243)	0	(4,736,965)		(4,736,965)	(3,061,722)	0	0	0	0		0001.....			
S&P 500 OTC Call Option 9SBCS1AU	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP570UK5573....	04/21/2021	04/21/2022	17,365	74,645,536	4298.62.....	0	(3,682,245)	0	(9,214,865)		(9,214,865)	(5,532,620)	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	4249.37.....	0	(1,178,548)	0	(2,906,056)		(2,906,056)	(1,727,509)	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	3863.13.....	0	(1,641,661)	0	(5,212,418)		(5,212,418)	(3,570,757)	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	4044.23.....	0	(1,684,224)	0	(5,067,812)		(5,067,812)	(3,383,588)	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	4030.49.....	0	(4,090,093)	0	(13,049,728)		(13,049,728)	(8,959,635)	0	0	0	0		0001.....			
050999999. Total-Written Options-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108- Call Options and Warrants.....										0	(619,914,733)	0	(1,351,568,862)	XXX#####	(731,654,138)	0	0	0	0	0	0	0	0	0	0

E18.58

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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)					
0569999999. Total-Written Options-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108.....										0	(619,914,733)	0	..(1,351,568,862)	XXX#####	(731,654,138)	0	0	0	0	0	0	0	0	0	XXX	XXX	
Total Written Options										0	(619,914,733)	0	..(1,351,568,862)	XXX#####	(731,654,138)	0	0	0	0	0	0	0	0	XXX	XXX		
0929999999. Total-Written Options-Call Options and Warrants.....										0	(619,914,733)	0	..(1,351,568,862)	XXX#####	(731,654,138)	0	0	0	0	0	0	0	0	0	0	XXX	XXX
0989999999. Total-Written Options.....										0	(619,914,733)	0	..(1,351,568,862)	XXX#####	(731,654,138)	0	0	0	0	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 SLYBBWRD	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	4,739	0		0	0	0	0	0	23,545		96.56.....					
BROOKFIELD ASSET MGMNT Fixed Rate Interest Rate Swap-P SLYBBWRD	BROOKFIELD ASSET MGMNT 112585AH7	D.....	Interest Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	01/22/2015	01/15/2025	0	(2,700,000)	-2.025.....	0	(280,863)	(54,675)	104,294		(94,370)	0	0	0	0	0	0	96.56.....					
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	7,500	0		0	0	0	0	0	38,555		96.11.....					
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	(437,244)	(93,920)	162,364		(146,914)	0	0	0	0	0	0	96.11.....					
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	0.14563.....	0	0	15,394	0		0	0	0	0	0	78,231		106.51.....					
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	(1,177,752)	(233,331)	437,340		(395,725)	0	0	0	0	0	0	106.51.....					
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	15,409	0		0	0	0	0	0	79,500		97.63.....					
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	(714,725)	(182,595)	265,402		(240,148)	0	0	0	0	0	0	97.63.....					
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	0.2005.....	0	0	9,612	0		0	0	0	0	0	43,330		97.25.....					
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	(449,443)	(111,062)	166,894		(151,013)	0	0	0	0	0	0	97.25.....					
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	0.15963.....	0	0	7,196	0		0	0	0	0	0	39,119		93.78.....					
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	(360,767)	(86,051)	133,965		(121,218)	0	0	0	0	0	0	93.78.....					
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	0.13088.....	0	0	17,571	0		0	0	0	0	0	111,834		102.86.....					

E18.59

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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)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLYBP9H9	Tosco Corp 891490AR5.....	D.....	Interest Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	11/03/2015	01/01/2027	.....0	..(10,000,000)	-2.229.....	.....0	....(1,587,965)	.....(225,377)	.....589,666	.....	.....(533,557)	.....0	.....0	.....0	.....0	.....0	.....	102.86.....
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	0.13163.....	.....0	.....0	.....17,128	.....0	.....	.....0	.....0	.....0	.....0	.....0	.....95,891	.....	90.85.....
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	....(943,767)	.....(211,861)	.....350,453	.....	.....(317,106)	.....0	.....0	.....0	.....0	.....0	.....	90.85.....
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	.....18,405	.....0	.....	.....0	.....0	.....0	.....0	.....0	.....122,701	.....	105.07.....
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	....(1,835,569)	.....(228,900)	.....681,610	.....	.....(616,752)	.....0	.....0	.....0	.....0	.....0	.....	105.07.....
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	.....9,303	.....0	.....	.....0	.....0	.....0	.....0	.....0	.....54,898	.....	95.45.....
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLU8V29T	KANSAS ST DEV FIN AUTH REVENUE 485429Y99	D.....	Interest Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	08/12/2015	04/15/2026	.....0	....(5,300,000)	-2.231.....	.....0	....(685,368)	.....(118,243)	.....254,501	.....	.....(230,284)	.....0	.....0	.....0	.....0	.....0	.....	95.45.....
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLYBQPH9	OAKLAND CA PENSN OBLG 672319CE8	D.....	Interest Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	01/07/2016	12/15/2023	.....0	....4,500,000	0.20275.....	.....0	.....0	.....7,208	.....0	.....	.....0	.....0	.....0	.....0	.....0	.....31,487	.....	96.3.....
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLYBQPH9	OAKLAND CA PENSN OBLG 672319CE8	D.....	Interest Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	01/07/2016	12/15/2023	.....0	....(4,500,000)	-1.926.....	.....0	....(275,836)	.....(86,670)	.....102,427	.....	.....(92,681)	.....0	.....0	.....0	.....0	.....0	.....	96.3.....
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLYBP9NJ	Walt Disney Co 254687DR4....	D.....	Interest Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	11/03/2015	06/30/2028	.....0	....8,000,000	0.1315.....	.....0	.....0	.....14,514	.....0	.....	.....0	.....0	.....0	.....0	.....0	.....101,980	.....	100.42.....
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLYBP9NJ	Walt Disney Co 254687DR4....	D.....	Interest Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	11/03/2015	06/30/2028	.....0	....(8,000,000)	-2.309.....	.....0	....(1,298,585)	.....(184,720)	.....482,209	.....	.....(436,325)	.....0	.....0	.....0	.....0	.....0	.....	100.42.....
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLYBO0IP	JOHNSON CONTROLS INTL PL 478375AR9	D.....	Interest Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	09/09/2015	02/14/2026	.....0	....3,600,000	0.156.....	.....0	.....0	.....6,000	.....0	.....	.....0	.....0	.....0	.....0	.....0	.....36,546	.....	97.78.....
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLYBO0IP	JOHNSON CONTROLS INTL PL 478375AR9	D.....	Interest Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	09/09/2015	02/14/2026	.....0	....(3,600,000)	-2.244.....	.....0	....(501,351)	.....(81,457)	.....186,169	.....	.....(168,454)	.....0	.....0	.....0	.....0	.....0	.....	97.78.....
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLYBPDPG	Kohls Corp 500255AT1.....	D.....	Interest Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	11/06/2015	12/15/2023	.....0	....9,000,000	0.116.....	.....0	.....0	.....14,047	.....0	.....	.....0	.....0	.....0	.....0	.....0	.....62,973	.....	98.1.....
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLYBPDPG	Kohls Corp 500255AT1.....	D.....	Interest Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	11/06/2015	12/15/2023	.....0	....(9,000,000)	-2.098.....	.....0	....(645,100)	.....(188,820)	.....239,548	.....	.....(216,754)	.....0	.....0	.....0	.....0	.....0	.....	98.1.....
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLYBPN45	Horace Mann Educators 440327AK0	D.....	Interest Rate	London Clearing House 549300035Z3DHK2T4A54.....	11/18/2015	12/01/2025	.....0	....8,500,000	0.11988.....	.....0	.....0	.....13,655	.....0	.....	.....0	.....0	.....0	.....0	.....0	.....84,140	.....	95.15.....
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLYBPN45	Horace Mann Educators 440327AK0	D.....	Interest Rate	London Clearing House 549300035Z3DHK2T4A54.....	11/18/2015	12/01/2025	.....0	....(8,500,000)	-2.142.....	.....0	....(893,996)	.....(182,070)	.....331,971	.....	.....(300,383)	.....0	.....0	.....0	.....0	.....0	.....	95.15.....
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLYBOTMV	Janus Capital Group Inc 47102XAJ4	D.....	Interest Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	10/08/2015	08/01/202507,500,000	0.12575.....0012,52400000071,014	93.13.....

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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)
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLYBOTMV	Janus Capital Group Inc 47102XAJ4	D.....	Interest Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	10/08/2015	08/01/2025	.....0	...(7,500,000)	-2.07.....	.....0	.....(841,585)	.....(154,819)	.....312,510	.....	.....(282,773)	.....0	.....0	.....0	.....0	.....0	.....	93.13.....
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLUBUY6T	OAKLAND CA REDEV SUCCESSOR AGY 67232TAU9	D.....	Interest Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	08/10/2015	09/01/2023	.....0	.....850,000	0.11988.....	.....0	.....0	.....1,366	.....0	.....	.....0	.....0	.....0	.....0	.....0	.....5,491	.....	91.85.....
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLUBUY6T	OAKLAND CA REDEV SUCCESSOR AGY 67232TAU9	D.....	Interest Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	08/10/2015	09/01/2023	.....0	.....(850,000)	-2.176.....	.....0	.....(75,836)	.....(18,496)	.....28,161	.....	.....(25,481)	.....0	.....0	.....0	.....0	.....0	.....	91.85.....
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLYBOTMP	AP MOELLER-MAERSK A/S 00203QAD9	D.....	Interest Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	10/08/2015	09/28/2025	.....0	.....8,750,000	0.21975.....	.....0	.....0	.....15,951	.....0	.....	.....0	.....0	.....0	.....0	.....0	.....84,659	.....	95.22.....
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLYBOTMP	AP MOELLER-MAERSK A/S 00203QAD9	D.....	Interest Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	10/08/2015	09/28/2025	.....0	.....(8,750,000)	-2.08.....	.....0	.....(929,088)	.....(182,000)	.....345,002	.....	.....(312,174)	.....0	.....0	.....0	.....0	.....0	.....	95.22.....
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLYBGTYR	210692.....	B.....	Interest Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	04/23/2015	06/30/2027	.....0	.....10,000,000	0.1315.....	.....0	.....0	.....18,151	.....0	.....	.....0	.....0	.....0	.....0	.....0	.....117,260	.....	108.26.....
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLYBGTYR	210692.....	B.....	Interest Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	04/23/2015	06/30/2027	.....0	.....(10,000,000)	-2.1805.....	.....0	.....(1,264,284)	.....(218,050)	.....469,472	.....	.....(424,800)	.....0	.....0	.....0	.....0	.....0	.....	108.26.....
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLUBUY7B	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	.....884	.....0	.....	.....0	.....0	.....0	.....0	.....0	.....5,268	.....	92.15.....
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLUBUY7B	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	.....(76,869)	.....(12,854)	.....28,544	.....	.....(25,828)	.....0	.....0	.....0	.....0	.....0	.....	92.15.....
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	0.13975.....	.....0	.....0	.....23,564	.....0	.....	.....0	.....0	.....0	.....0	.....0	.....54,096	.....	100.01.....
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	.....(663,931)	.....(254,450)	.....246,540	.....	.....(223,081)	.....0	.....0	.....0	.....0	.....0	.....	100.01.....
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	0.116.....	.....0	.....0	.....7,413	.....0	.....	.....0	.....0	.....0	.....0	.....0	.....26,107	.....	95.54.....
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	.....(299,015)	.....(90,725)	.....111,034	.....	.....(100,469)	.....0	.....0	.....0	.....0	.....0	.....	95.54.....
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	.....14,978	.....0	.....	.....0	.....0	.....0	.....0	.....0	.....77,630	.....	93.11.....
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLYBLEFM	National Fuel Gas Co 636180BM2	D.....	Interest Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	06/22/2015	07/15/20250(8,250,000)	-2.48.....0(1,341,469)(204,600)498,133(450,734)00000	93.11.....

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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	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)
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	0.156.....	.....0	.....0	.....9,968	.....0		.....0	.....0	.....0	.....0	.....0	.....57,118	.....	93.55.....
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	.....(792,249)	.....(135,300)	.....294,189		.....(266,196)	.....0	.....0	.....0	.....0	.....0	.....	93.55.....
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	.....1,366	.....0		.....0	.....0	.....0	.....0	.....0	.....6,944	.....	92.34.....
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	.....(97,146)	.....(19,253)	.....36,074		.....(32,641)	.....0	.....0	.....0	.....0	.....0	.....	92.34.....
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLYBN101	CF INDUSTRIES INC 12527GAC7	D.....	Interest Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	08/04/2015	06/01/2023	.....0	....1,670,000	0.11988.....	.....0	.....0	.....2,683	.....0		.....0	.....0	.....0	.....0	.....0	.....9,948	.....	91.14.....
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	.....(106,500)	.....(35,120)	.....39,547		.....(35,784)	.....0	.....0	.....0	.....0	.....0	.....	91.14.....
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	.....7,579	.....0		.....0	.....0	.....0	.....0	.....0	.....37,873	.....	97.49.....
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	.....(376,866)	.....(90,450)	.....139,943		.....(126,627)	.....0	.....0	.....0	.....0	.....0	.....	97.49.....
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	0.13163.....	.....0	.....0	.....7,518	.....0		.....0	.....0	.....0	.....0	.....0	.....37,892	.....	95.6.....
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	.....(420,964)	.....(95,228)	.....156,318		.....(141,444)	.....0	.....0	.....0	.....0	.....0	.....	95.6.....
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	0.17563.....	.....0	.....0	.....8,110	.....0		.....0	.....0	.....0	.....0	.....0	.....34,937	.....	106.46.....
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	.....(422,648)	.....(103,137)	.....156,944		.....(142,010)	.....0	.....0	.....0	.....0	.....0	.....	106.46.....
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	0.156.....	.....0	.....0	.....6,230	.....0		.....0	.....0	.....0	.....0	.....0	.....31,792	.....	93.39.....
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	.....(282,360)	.....(72,237)	.....104,850		.....(94,873)	.....0	.....0	.....0	.....0	.....0	.....	93.39.....
Oceaneering Intl Inc Variable Rate Interest Rate Swap-R SLU8P2WW	Oceaneering Intl Inc 675232AA0	D.....	Interest Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	12/11/2014	11/15/202404,400,000	0.156.....007,3100	0000037,303	95.79.....

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	...(474,017)	...(100,793)	.....176,019	.....	...(159,270)	.....0	.....0	.....0	.....0	.....0	.....	95.79.....
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	0.12575.....	.....0	.....0	.....6,752	.....0	.....	.....0	.....0	.....0	.....0	.....0	.....37,331	.....	93.08.....
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	...(402,294)	...(82,920)	.....149,386	.....	...(135,171)	.....0	.....0	.....0	.....0	.....0	.....	93.08.....
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	.....15,231	.....0	.....	.....0	.....0	.....0	.....0	.....0	.....76,580	.....	96.68.....
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	...(902,582)	...(177,275)	.....335,160	.....	...(303,268)	.....0	.....0	.....0	.....0	.....0	.....	96.68.....
0999999999. Total-Swaps-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108-Interest Rate.....										.....0	...(21,858,033)	...(3,972,200)	.....8,116,640	XXX	...(7,344,308)	.....0	.....0	.....0	.....0	.....1,813,973	XXX	XXX
1049999999. Total-Swaps-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108.....										.....0	...(21,858,033)	...(3,972,200)	.....8,116,640	XXX	...(7,344,308)	.....0	.....0	.....0	.....0	.....1,813,973	XXX	XXX
Total - Swaps																						
1359999999. Total-Swaps-Interest Rate.....										.....0	...(21,858,033)	...(3,972,200)	.....8,116,640	XXX	...(7,344,308)	.....0	.....0	.....0	.....0	.....1,813,973	XXX	XXX
1409999999. Total-Swaps.....										.....0	...(21,858,033)	...(3,972,200)	.....8,116,640	XXX	...(7,344,308)	.....0	.....0	.....0	.....0	.....1,813,973	XXX	XXX
Totals																						
1689999999. Total-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108.....										.....0	..352,548,876	...(3,972,200)	.....563,564,016	XXX	548,103,067	180,924,839	.....0	.....0	.....0	.....1,813,973	XXX	XXX
1759999999. TOTAL.....										.....0	..352,548,876	...(3,972,200)	.....563,564,016	XXX	548,103,067	180,924,839	.....0	.....0	.....0	.....1,813,973	XXX	XXX

E 18.63

(a)	Code	Description of Hedged Risk(s)
	0001	The hedge effectiveness cannot be measured at inception. At 12/31/2021 The change in fair value of the derivative hedging instrument is 100.2% 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 A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
Purchased Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Call Options and Warrants																								
Barclays Low vol index 9LBCS0EP	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	05/07/2020	05/07/2021	Closing Sale	44,260	8,960,490	202.4512.....	134,143	0	372,085	0	372,085		(32,086)	0	0	237,942	0	0	0001.....
Barclays Low vol index 9LBCS0HD	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	12/07/2020	12/07/2021	Closing Sale	10,340	2,116,429	204.6837.....	49,647	0	121,117	0	121,117		2,624	0	0	71,470	0	0	0001.....
Barclays Low vol index 9LBCS0HE	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	12/07/2020	12/07/2021	Closing Sale	6,282	1,283,909	204.379.....	31,014	0	75,498	0	75,498		1,555	0	0	44,485	0	0	0001.....
Barclays Low vol index 9LBCS0FU	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	08/25/2020	05/07/2021	Closing Sale	711	142,548	200.49.....	3,491	0	7,375	0	7,375		(38)	0	0	3,884	0	0	0001.....
Barclays Low vol index 9LBCS0ET	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	06/05/2020	06/07/2021	Closing Sale	43,878	9,133,087	208.1473.....	89,445	0	76,615	0	76,615		15,893	0	0	(12,830)	0	0	0001.....
Barclays Low vol index 9LBCS0GR	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	11/06/2020	11/05/2021	Closing Sale	7,086	1,461,812	206.2958.....	26,893	0	65,109	0	65,109		1,298	0	0	38,216	0	0	0001.....
Barclays Low vol index 9LBCS0FI	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	07/07/2020	07/07/2021	Closing Sale	51,969	10,823,755	208.2733.....	105,362	0	171,020	0	171,020		5,993	0	0	65,658	0	0	0001.....
Barclays Low vol index 9LBCS0EJ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	04/07/2020	04/07/2021	Closing Sale	37,602	7,434,363	197.7119.....	150,197	0	328,781	0	328,781		(103,048)	0	0	178,583	0	0	0001.....
Barclays Low vol index 9LBCS0FO	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	08/07/2020	08/06/2021	Closing Sale	86,596	17,903,221	206.7442.....	267,365	0	599,807	0	599,807		33,472	0	0	332,442	0	0	0001.....
Barclays Low vol index 9LBCS0GL	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	10/07/2020	10/07/2021	Closing Sale	2,740	555,478	202.7292.....	13,031	0	27,364	0	27,364		(802)	0	0	14,332	0	0	0001.....
Barclays Low vol index 9LBCS0IJ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	03/12/2021	10/07/2021	Closing Sale	2,581	534,680	207.16.....	0	6,788	14,350	0	14,350		0	0	0	7,562	0	0	0001.....
Barclays Low vol index 9LBCS0FQ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	08/07/2020	08/06/2021	Closing Sale	30,297	6,181,591	204.0331.....	122,185	0	291,990	0	291,990		5,137	0	0	169,806	0	0	0001.....
Barclays Low vol index 9LBCS0CU	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	01/07/2020	01/07/2021	Closing Sale	3,177	647,522	203.8154.....	12,302	0	2,266	0	2,266		10,009	0	0	(10,036)	0	0	0001.....
Barclays Low vol index 9LBCS0EN	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	04/07/2020	04/07/2021	Closing Sale	70,077	14,325,988	204.4321.....	139,399	0	141,787	0	141,787		(25,895)	0	0	2,387	0	0	0001.....
Barclays Low vol index 9LBCS0DI	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	03/06/2020	03/05/2021	Closing Sale	5,960	1,201,338	201.5668.....	22,952	0	782	0	782		2,335	0	0	(22,170)	0	0	0001.....
Barclays Low vol index 9LBCS0FK	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	07/07/2020	07/07/2021	Closing Sale	74,721	15,117,538	202.3198.....	278,769	0	690,736	0	690,736		(55,335)	0	0	411,967	0	0	0001.....
Barclays Low vol index 9LBCS0FH	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	06/18/2020	04/07/2021	Closing Sale	365	71,631	196.25.....	2,044	0	3,725	0	3,725		(868)	0	0	1,681	0	0	0001.....
Barclays Low vol index 9LBCS0GK	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	10/07/2020	10/07/2021	Closing Sale	10,070	2,048,574	203.4334.....	44,850	0	93,475	0	93,475		(2,335)	0	0	48,625	0	0	0001.....
Barclays Low vol index 9LBCS0CS	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	01/07/2020	01/07/2021	Closing Sale	18,492	3,731,913	201.8123.....	86,570	0	50,234	0	50,234		47,026	0	0	(36,337)	0	0	0001.....
Barclays Low vol index 9LBCS0GP	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	11/06/2020	11/05/2021	Closing Sale	6,921	1,455,083	210.2417.....	17,727	0	36,284	0	36,284		2,155	0	0	18,557	0	0	0001.....
Barclays Low vol index 9LBCS0FT	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	08/25/2020	03/05/2021	Closing Sale	375	75,401	201.07.....	1,493	0	235	0	235		69	0	0	(1,258)	0	0	0001.....

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SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
Barclays Low vol index 9LBCS0GY	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	12/07/2020	12/07/2021	Closing Sale	6,023	1,271,354	211.0832.....	15,531	0	32,006	32,006			2,148	0	0	16,475	0	0	0001.....
Barclays Low vol index 9LBCS0FN	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	08/07/2020	08/06/2021	Closing Sale	48,038	10,124,518	210.7606.....	98,238	0	139,795	139,795			27,327	0	0	41,558	0	0	0001.....
Barclays Low vol index 9LBCS0FG	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	06/18/2020	03/05/2021	Closing Sale	760	152,813	201.07.....	2,356	0	476	476			(528)	0	0	(1,880)	0	0	0001.....
Barclays Low vol index 9LBCS0GG	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	10/07/2020	10/07/2021	Closing Sale	17,491	3,588,170	205.1438.....	66,153	0	132,444	132,444			(1,656)	0	0	66,291	0	0	0001.....
Barclays Low vol index 9LBCS0GQ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	11/06/2020	11/05/2021	Closing Sale	46,281	9,641,226	208.3193.....	143,939	0	331,599	331,599			11,830	0	0	187,660	0	0	0001.....
Barclays Low vol index 9LBCS0GM	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	10/07/2020	10/07/2021	Closing Sale	1,880	380,563	202.4273.....	9,194	0	19,343	19,343			(600)	0	0	10,148	0	0	0001.....
Barclays Low vol index 9LBCS0HC	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	12/07/2020	12/07/2021	Closing Sale	22,859	4,713,695	206.2074.....	95,234	0	232,926	232,926			6,481	0	0	137,692	0	0	0001.....
Barclays Low vol index 9LBCS0GZ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	12/07/2020	12/07/2021	Closing Sale	38,065	7,961,417	209.1532.....	119,137	0	275,743	275,743			12,627	0	0	156,606	0	0	0001.....
Barclays Low vol index 9LBCS0GI	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	10/07/2020	10/07/2021	Closing Sale	40,864	8,354,216	204.4395.....	165,422	0	338,207	338,207			(6,100)	0	0	172,785	0	0	0001.....
Barclays Low vol index 9LBCS0I	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	03/12/2021	10/07/2021	Closing Sale	2,176	459,528	211.18.....	0	3,264	3,341	3,341			0	0	0	77	0	0	0001.....
Barclays Low vol index 9LBCS0DF	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	03/06/2020	03/05/2021	Closing Sale	4,953	986,095	199.0905.....	24,170	0	12,914	12,914			(2,024)	0	0	(11,256)	0	0	0001.....
Barclays Low vol index 9LBCS0DA	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	02/07/2020	02/05/2021	Closing Sale	22,816	4,787,504	209.831.....	95,346	0	0	0			92,378	0	0	(95,346)	0	0	0001.....
Barclays Low vol index 9LBCS0FJ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	07/07/2020	07/07/2021	Closing Sale	40,767	8,328,873	204.3043.....	124,686	0	295,960	295,960			(16,040)	0	0	171,274	0	0	0001.....
Barclays Low vol index 9LBCS0EQ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	05/07/2020	05/07/2021	Closing Sale	81,112	16,261,715	200.4847.....	299,895	0	841,407	841,407			(103,011)	0	0	541,512	0	0	0001.....
Barclays Low vol index 9LBCS0EL	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	04/07/2020	04/07/2021	Closing Sale	10,167	2,019,048	198.5884.....	37,219	0	79,985	79,985			(24,094)	0	0	42,765	0	0	0001.....
Barclays Low vol index 9LBCS0FM	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	07/07/2020	07/07/2021	Closing Sale	6,609	1,318,114	199.4423.....	32,476	0	80,113	80,113			(8,820)	0	0	47,637	0	0	0001.....
Barclays Low vol index 9LBCS0GX	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	12/07/2020	12/07/2021	Closing Sale	76,864	16,388,665	213.2164.....	159,481	0	244,489	244,489			29,066	0	0	85,008	0	0	0001.....
Barclays Low vol index 9LBCS0GJ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	10/07/2020	10/07/2021	Closing Sale	7,880	1,609,398	204.2383.....	32,519	0	66,803	66,803			(1,303)	0	0	34,284	0	0	0001.....
Barclays Low vol index 9LBCS0DD	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	02/07/2020	02/05/2021	Closing Sale	40,144	8,543,787	212.8285.....	126,028	0	0	0			125,175	0	0	(126,028)	0	0	0001.....
Barclays Low vol index 9LBCS0FS	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	08/25/2020	02/05/2021	Closing Sale	279	58,688	210.35.....	237	0	0	0			210	0	0	(237)	0	0	0001.....
Barclays Low vol index 9LBCS0HA	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	12/07/2020	12/07/2021	Closing Sale	8,670	1,795,744	207.1216.....	33,103	0	80,419	80,419			2,600	0	0	47,315	0	0	0001.....
Barclays Low vol index 9LBCS0EM	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	04/07/2020	04/07/2021	Closing Sale	55,245	11,078,628	200.5363.....	165,790	0	327,006	327,006			(88,065)	0	0	161,216	0	0	0001.....

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SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
Barclays Low vol index 9LBCS0GC	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	09/04/2020	09/07/2021	09/07/2021	Closing Sale	25,210	5,130,356	203.5048.....	102,187	0	267,050	267,050		(8,825)	0	0	164,862	0	0	0001.....
Barclays Low vol index 9LBCS0FW	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	08/25/2020	07/07/2021	07/07/2021	Closing Sale	532	106,368	199.94.....	3,054	0	6,185	6,185		(94)	0	0	3,131	0	0	0001.....
Barclays Low vol index 9LBCS0DE	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	02/07/2020	02/05/2021	02/05/2021	Closing Sale	47,289	10,259,968	216.9631.....	98,427	0	0	0		98,384	0	0	(98,427)	0	0	0001.....
Barclays Low vol index 9LBCS0EH	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	04/07/2020	04/07/2021	04/07/2021	Closing Sale	8,139	1,593,323	195.764.....	39,242	0	87,019	87,019		(29,174)	0	0	47,777	0	0	0001.....
Barclays Low vol index 9LBCS0GN	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	11/06/2020	11/05/2021	11/05/2021	Closing Sale	33,165	7,110,238	214.3898.....	55,513	0	36,296	36,296		12,962	0	0	(19,217)	0	0	0001.....
Barclays Low vol index 9LBCS0FP	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	08/07/2020	08/06/2021	08/06/2021	Closing Sale	20,986	4,296,590	204.736.....	79,063	0	187,506	187,506		4,894	0	0	108,443	0	0	0001.....
Barclays Low vol index 9LBCS0FL	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	07/07/2020	07/07/2021	07/07/2021	Closing Sale	23,301	4,658,765	199.9384.....	109,324	0	270,888	270,888		(28,562)	0	0	161,564	0	0	0001.....
Barclays Low vol index 9LBCS0DB	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	02/07/2020	02/05/2021	02/05/2021	Closing Sale	7,420	1,560,781	210.3478.....	29,545	0	0	0		28,819	0	0	(29,545)	0	0	0001.....
Barclays Low vol index 9LBCS0EV	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	06/05/2020	06/07/2021	06/07/2021	Closing Sale	75,968	15,360,532	202.1974.....	284,386	0	584,650	584,650		(37,765)	0	0	300,264	0	0	0001.....
Barclays Low vol index 9LBCS0EX	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	06/05/2020	06/07/2021	06/07/2021	Closing Sale	7,281	1,451,261	199.3217.....	35,868	0	76,973	76,973		(8,300)	0	0	41,106	0	0	0001.....
Barclays Low vol index 9LBCS0FX	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	08/25/2020	08/06/2021	08/06/2021	Closing Sale	566	115,487	204.04.....	2,309	0	5,455	5,455		125	0	0	3,146	0	0	0001.....
Barclays Low vol index 9LBCS0CW	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	01/07/2020	01/07/2021	01/07/2021	Closing Sale	40,504	8,352,698	206.2191.....	123,772	0	0	0		120,679	0	0	(123,772)	0	0	0001.....
Barclays Low vol index 9LBCS0GV	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	11/06/2020	11/05/2021	11/05/2021	Closing Sale	2,716	552,880	203.5641.....	13,336	0	32,375	32,375		174	0	0	19,039	0	0	0001.....
Barclays Low vol index 9LBCS0GA	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	09/04/2020	09/07/2021	09/07/2021	Closing Sale	17,419	3,557,063	204.2059.....	65,990	0	172,309	172,309		(4,745)	0	0	106,319	0	0	0001.....
Barclays Low vol index 9LBCS0ER	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	05/07/2020	05/07/2021	05/07/2021	Closing Sale	36,513	7,234,134	198.1249.....	169,767	0	464,927	464,927		(73,675)	0	0	295,160	0	0	0001.....
Barclays Low vol index 9LBCS0GB	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	09/04/2020	09/07/2021	09/07/2021	Closing Sale	2,946	600,410	203.8053.....	11,602	0	30,320	30,320		(931)	0	0	18,718	0	0	0001.....
Barclays Low vol index 9LBCS0DH	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	03/06/2020	03/05/2021	03/05/2021	Closing Sale	29,860	6,003,995	201.0715.....	120,688	0	18,704	18,704		7,390	0	0	(101,984)	0	0	0001.....
Barclays Low vol index 9LBCS0FY	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	09/04/2020	09/07/2021	09/07/2021	Closing Sale	43,135	9,067,620	210.2149.....	89,078	0	167,493	167,493		9,346	0	0	78,415	0	0	0001.....
Barclays Low vol index 9LBCS0FF	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	06/18/2020	02/05/2021	02/05/2021	Closing Sale	2,993	628,021	209.83.....	2,574	0	0	0		2,184	0	0	(2,574)	0	0	0001.....
Barclays Low vol index 9LBCS0GE	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	10/07/2020	10/07/2021	10/07/2021	Closing Sale	38,605	8,152,619	211.1804.....	79,345	0	59,278	59,278		9,715	0	0	(20,067)	0	0	0001.....
Barclays Low vol index 9LBCS0GW	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	12/07/2020	12/07/2021	12/07/2021	Closing Sale	34,677	7,464,155	215.248.....	58,480	0	39,851	39,851		13,635	0	0	(18,629)	0	0	0001.....
Barclays Low vol index 9LBCS0DL	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	03/06/2020	03/05/2021	03/05/2021	Closing Sale	53,645	11,153,117	207.906.....	107,885	0	0	0		69,593	0	0	(107,885)	0	0	0001.....

E19.2

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
Barclays Low vol index 9LBCS0EO	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP517OUK5573	05/07/2020	05/07/2021	Closing Sale	49,613	10,239,339	206.3842.....	99,673	0	221,959	0	221,959		3,627	0	0	122,286	0	0	0001.....
Barclays Low vol index 9LBCS0DJ	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP517OUK5573	03/06/2020	03/05/2021	Closing Sale	6,221	1,256,412	201.963.....	23,040	0	0	0	0		3,112	0	0	(23,040)	0	0	0001.....
Barclays Low vol index 9LBCS0GH	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP517OUK5573	10/07/2020	10/07/2021	Closing Sale	2,320	475,000	204.7414.....	9,123	0	18,501	0	18,501		(291)	0	0	9,378	0	0	0001.....
Barclays Low vol index 9LBCS0IG	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP517OUK5573	03/12/2021	07/07/2021	Closing Sale	1,178	240,665	204.3.....	0	3,192	8,552	0	8,552		0	0	0	5,360	0	0	0001.....
Barclays Low vol index 9LBCS0GD	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP517OUK5573	09/04/2020	09/07/2021	Closing Sale	6,054	1,225,742	202.4682.....	27,089	0	70,427	0	70,427		(2,842)	0	0	43,338	0	0	0001.....
Barclays Low vol index 9LBCS0GU	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP517OUK5573	11/06/2020	11/05/2021	Closing Sale	6,937	1,414,230	203.8676.....	33,122	0	80,584	0	80,584		542	0	0	47,462	0	0	0001.....
Barclays Low vol index 9LBCS0DK	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP517OUK5573	03/06/2020	03/05/2021	Closing Sale	40,770	8,314,797	203.944.....	123,757	0	0	0	0		38,391	0	0	(123,757)	0	0	0001.....
Barclays Low vol index 9LBCS0FD	Fixed Annuity Hedge.....	Fixed Annuity Hedge	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP517OUK5573	06/18/2020	01/07/2021	Closing Sale	949	192,951	203.32.....	1,775	0	1,152	0	1,152		827	0	0	(622)	0	0	0001.....
Barclays Low vol index 9LBCS0EI	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP517OUK5573	04/07/2020	04/07/2021	Closing Sale	21,993	4,316,146	196.2509.....	101,247	0	224,430	0	224,430		(74,172)	0	0	123,183	0	0	0001.....
Barclays Low vol index 9LBCS0EU	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP517OUK5573	06/05/2020	06/07/2021	Closing Sale	32,679	6,672,421	204.1807.....	100,351	0	186,685	0	186,685		(4,375)	0	0	86,335	0	0	0001.....
Barclays Low vol index 9LBCS0EW	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP517OUK5573	06/05/2020	06/07/2021	Closing Sale	24,587	4,912,913	199.8175.....	115,657	0	247,739	0	247,739		(25,107)	0	0	132,081	0	0	0001.....
Barclays Low vol index 9LBCS0FR	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP517OUK5573	08/07/2020	08/06/2021	Closing Sale	8,491	1,723,919	203.029.....	37,681	0	90,359	0	90,359		593	0	0	52,677	0	0	0001.....
Barclays Low vol index 9LBCS0CZ	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP517OUK5573	02/07/2020	02/05/2021	Closing Sale	12,664	2,637,664	208.2805.....	60,992	0	0	0	0		57,374	0	0	(60,992)	0	0	0001.....
Barclays Low vol index 9LBCS0GT	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP517OUK5573	11/06/2020	11/05/2021	Closing Sale	13,161	2,703,076	205.3853.....	54,510	0	132,913	0	132,913		1,920	0	0	78,403	0	0	0001.....
Barclays Low vol index 9LBCS0CV	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP517OUK5573	01/07/2020	01/07/2021	Closing Sale	8,200	1,674,571	204.216.....	30,547	0	2,565	0	2,565		26,136	0	0	(27,982)	0	0	0001.....
Barclays Low vol index 9LBCS0CR	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP517OUK5573	01/07/2020	01/07/2021	Closing Sale	3,673	739,418	201.3116.....	18,008	0	11,817	0	11,817		8,499	0	0	(6,191)	0	0	0001.....
Barclays Low vol index 9LBCS0ES	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP517OUK5573	05/07/2020	05/07/2021	Closing Sale	8,320	1,644,309	197.6333.....	40,516	0	110,030	0	110,030		(18,155)	0	0	69,514	0	0	0001.....
Barclays Low vol index 9LBCS0DC	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP517OUK5573	02/07/2020	02/05/2021	Closing Sale	10,132	2,135,432	210.7612.....	38,804	0	0	0	0		38,021	0	0	(38,804)	0	0	0001.....
Barclays Low vol index 9LBCS0GS	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP517OUK5573	11/06/2020	11/05/2021	Closing Sale	4,712	970,159	205.8911.....	18,595	0	45,203	0	45,203		786	0	0	26,608	0	0	0001.....
Barclays Low vol index 9LBCS0FZ	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP517OUK5573	09/04/2020	09/07/2021	Closing Sale	89,949	18,548,284	206.2089.....	279,633	0	709,608	0	709,608		(6,614)	0	0	429,974	0	0	0001.....
Barclays Low vol index 9LBCS0CY	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP517OUK5573	02/07/2020	02/05/2021	Closing Sale	4,883	1,014,510	207.7637.....	24,631	0	0	0	0		22,857	0	0	(24,631)	0	0	0001.....
Barclays Low vol index 9LBCS0IH	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP517OUK5573	03/12/2021	07/07/2021	Closing Sale	507	101,370	199.94.....	0	2,652	5,894	0	5,894		0	0	0	3,243	0	0	0001.....

E19.3

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
E19.4	Barclays Low vol index 9LBCS0FE	N/A	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	06/18/2020	02/05/2021	Closing Sale	501	104,348	208.28	536	0	0	0	0		393	0	0	(536)	0	0	0001
	Barclays Low vol index 9LBCS0GO	N/A	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	11/06/2020	11/05/2021	Closing Sale	94,586	20,086,879	212.3663	194,858	0	294,910	0	294,910		33,913	0	0	100,052	0	0	0001
	Barclays Low vol index 9LBCS0HB	N/A	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	12/07/2020	12/07/2021	Closing Sale	6,896	1,425,509	206.7153	27,375	0	66,766	0	66,766		2,018	0	0	39,391	0	0	0001
	Barclays Low vol index 9LBCS0DG	N/A	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	03/06/2020	03/05/2021	Closing Sale	10,309	2,057,530	199.5858	48,029	0	21,775	0	21,775		(2,420)	0	0	(26,254)	0	0	0001
	Barclays Low vol index 9LBCS0GF	N/A	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	10/07/2020	10/07/2021	Closing Sale	93,351	19,338,220	207.156	289,425	0	519,022	0	519,022		4,209	0	0	229,597	0	0	0001
	Barclays Low vol index 9LBCS0CX	N/A	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	01/07/2020	01/07/2021	Closing Sale	58,936	12,389,838	210.2253	119,580	0	0	0	0		119,575	0	0	(119,580)	0	0	0001
	Barclays Low vol index 9LBCS0CT	N/A	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	01/07/2020	01/07/2021	Closing Sale	31,737	6,452,599	203.3147	128,971	0	38,535	0	38,535		97,172	0	0	(90,436)	0	0	0001
	Barclays Low vol index 9LBCS0EK	N/A	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	04/07/2020	04/07/2021	Closing Sale	11,628	2,304,656	198.1988	44,260	0	96,009	0	96,009		(29,457)	0	0	51,749	0	0	0001
	Barclays Low vol index 9LBCS0FV	N/A	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	08/25/2020	07/07/2021	Closing Sale	1,810	369,783	204.3	6,733	0	13,140	0	13,140		482	0	0	6,407	0	0	0001
	Credit Suisse Balanced Trend 5 9CCSS0AQ	N/A	Equity/Ind ex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	02/14/2020	02/11/2021	Closing Sale	302	81,754	270.71	60,400	0	0	0	0		60,220	0	0	(60,400)	0	0	0001
	Credit Suisse Balanced Trend 5 9CCSS0BZ	N/A	Equity/Ind ex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	12/14/2020	12/14/2021	Closing Sale	39,095	10,334,763	264.35	247,502	0	498,977	0	498,977		(15,383)	0	0	251,475	0	0	0001
	Credit Suisse Balanced Trend 5 9CCSS0BX	N/A	Equity/Ind ex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	11/13/2020	11/11/2021	Closing Sale	2,394	630,939	263.55	11,970,000	0	39,214	0	39,214		11,953,513	0	0	(11,930,786)	0	0	0001
	Credit Suisse Balanced Trend 5 9CCSS0AO	N/A	Equity/Ind ex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	02/14/2020	02/11/2021	Closing Sale	1,378	373,038	270.71	8,813	0	0	0	0		7,993	0	0	(8,813)	0	0	0001
	Credit Suisse Balanced Trend 5 9CCSS0AS	N/A	Equity/Ind ex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	03/13/2020	03/11/2021	Closing Sale	1,588	400,716	252.34	9,578	0	28,362	0	28,362		(12,051)	0	0	18,784	0	0	0001
	Credit Suisse Balanced Trend 5 9CCSS0AH	N/A	Equity/Ind ex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	01/14/2020	01/13/2021	Closing Sale	1,399	371,994	265.9	8,803	0	1,749	0	1,749		6,986	0	0	(7,054)	0	0	0001
	Credit Suisse Balanced Trend 5 9CCSS0CM	N/A	Equity/Ind ex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	03/12/2021	03/13/2022	Closing Sale	806	217,781	270.2	0	4,948	5,046	0	5,046		0	0	0	98	0	0	0001
	Credit Suisse Balanced Trend 5 9CCSS0AL	N/A	Equity/Ind ex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	01/17/2020	01/13/2021	Closing Sale	1,146	304,721	265.9	8,114	0	1,433	0	1,433		6,625	0	0	(6,681)	0	0	0001
	Credit Suisse Balanced Trend 5 9CCSS0BM	N/A	Equity/Ind ex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	08/14/2020	08/12/2021	Closing Sale	18,079	4,683,003	259.03	112,020	0	410,032	0	410,032		(48,981)	0	0	298,011	0	0	0001
	Credit Suisse Balanced Trend 5 9CCSS0AM	N/A	Equity/Ind ex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	01/17/2020	01/13/2021	Closing Sale	289	76,845	265.9	57,800	0	361	0	361		57,425	0	0	(57,439)	0	0	0001
	Credit Suisse Balanced Trend 5 9CCSS0BF	N/A	Equity/Ind ex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	06/12/2020	06/13/2021	Closing Sale	540	135,416	250.77	108,000	0	15,260	0	15,260		99,727	0	0	(92,740)	0	0	0001
	Credit Suisse Balanced Trend 5 9CCSS0AY	N/A	Equity/Ind ex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	04/14/2020	04/13/2021	Closing Sale	690	173,121	250.9	138,000	0	15,925	0	15,925		127,613	0	0	(122,075)	0	0	0001
	Credit Suisse Balanced Trend 5 9CCSS0BU	N/A	Equity/Ind ex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	10/14/2020	10/13/2021	Closing Sale	1,637	426,619	260.61	8,185,000	0	24,408	0	24,408		8,171,307	0	0	(8,160,592)	0	0	0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25	
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)	
E19.5	Credit Suisse Balanced Trend 5 9CCSS0BR	Fixed Annuity Hedge	N/A	Equity/Ind ex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	09/14/2020	09/13/2021	09/14/2021	Closing Sale	1,192	311,243	261.11	5,960,000	0	24,174	0	24,174	5,950,692	0	0	(5,935,826)	0	0	0001
	Credit Suisse Balanced Trend 5 9CCSS0AW	Fixed Annuity Hedge	N/A	Equity/Ind ex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	04/14/2020	04/13/2021	04/14/2021	Closing Sale	3,581	898,473	250.9	21,516	0	82,649	0	82,649	(32,390)	0	0	61,133	0	0	0001
	Credit Suisse Balanced Trend 5 9CCSS0AU	Fixed Annuity Hedge	N/A	Equity/Ind ex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	03/13/2020	03/11/2021	03/12/2021	Closing Sale	354	89,328	252.34	70,800	0	6,322	0	6,322	65,978	0	0	(64,478)	0	0	0001
	Credit Suisse Balanced Trend 5 9CCSS0BN	Fixed Annuity Hedge	N/A	Equity/Ind ex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	08/14/2020	08/12/2021	08/13/2021	Closing Sale	7,341	1,901,539	259.03	1,468,200	0	166,494	0	166,494	1,402,825	0	0	(1,301,706)	0	0	0001
	Credit Suisse Balanced Trend 5 9CCSS0BW	Fixed Annuity Hedge	N/A	Equity/Ind ex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	11/13/2020	11/11/2021	11/12/2021	Closing Sale	9,224	2,430,985	263.55	58,137	0	149,264	0	149,264	(5,389)	0	0	91,127	0	0	0001
	Credit Suisse Balanced Trend 5 9CCSS0BT	Fixed Annuity Hedge	N/A	Equity/Ind ex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	10/14/2020	10/13/2021	10/14/2021	Closing Sale	6,479	1,688,492	260.61	40,429	0	96,602	0	96,602	(13,768)	0	0	56,173	0	0	0001
	Credit Suisse Balanced Trend 5 9CCSS0BI	Fixed Annuity Hedge	N/A	Equity/Ind ex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	06/19/2020	06/13/2021	06/14/2021	Closing Sale	308	77,234	250.76	1,863	0	8,704	0	8,704	(2,855)	0	0	6,841	0	0	0001
	Credit Suisse Balanced Trend 5 9CCSS0BK	Fixed Annuity Hedge	N/A	Equity/Ind ex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	07/14/2020	07/13/2021	07/14/2021	Closing Sale	734	186,032	253.45	146,800	0	19,679	0	19,679	137,228	0	0	(127,121)	0	0	0001
	Credit Suisse Balanced Trend 5 9CCSS0CA	Fixed Annuity Hedge	N/A	Equity/Ind ex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	12/14/2020	12/13/2021	12/14/2021	Closing Sale	15,212	4,021,292	264.35	76,060,000	0	192,750	0	192,750	75,957,710	0	0	(75,867,250)	0	0	0001
	Credit Suisse Balanced Trend 5 9CCSS0BH	Fixed Annuity Hedge	N/A	Equity/Ind ex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	06/19/2020	04/13/2021	04/14/2021	Closing Sale	443	111,149	250.9	2,416	0	10,224	0	10,224	(4,252)	0	0	7,808	0	0	0001
	Credit Suisse Balanced Trend 5 9CCSS0AJ	Fixed Annuity Hedge	N/A	Equity/Ind ex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	01/14/2020	01/13/2021	01/14/2021	Closing Sale	117	31,110	265.9	23,400	0	146	0	146	23,248	0	0	(23,254)	0	0	0001
	Credit Suisse Balanced Trend 5 9CCSS0BP	Fixed Annuity Hedge	N/A	Equity/Ind ex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	08/26/2020	08/12/2021	08/13/2021	Closing Sale	552	142,985	259.03	4,263	0	12,746	0	12,746	(652)	0	0	8,483	0	0	0001
	Credit Suisse Balanced Trend 5 9CCSS0BC	Fixed Annuity Hedge	N/A	Equity/Ind ex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	05/14/2020	05/13/2021	05/14/2021	Closing Sale	730	183,259	251.04	146,000	0	16,732	0	16,732	135,068	0	0	(129,268)	0	0	0001
	Credit Suisse Balanced Trend 5 9CCSS0BA	Fixed Annuity Hedge	N/A	Equity/Ind ex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	05/14/2020	05/13/2021	05/14/2021	Closing Sale	3,336	837,469	251.04	20,066	0	76,461	0	76,461	(29,894)	0	0	56,395	0	0	0001
	Credit Suisse Balanced Trend 5 9CCSS0BJ	Fixed Annuity Hedge	N/A	Equity/Ind ex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	07/14/2020	07/13/2021	07/14/2021	Closing Sale	3,448	873,896	253.45	20,929	0	92,441	0	92,441	(24,038)	0	0	71,512	0	0	0001
	Credit Suisse Balanced Trend 5 9CCSS0BE	Fixed Annuity Hedge	N/A	Equity/Ind ex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	06/12/2020	06/13/2021	06/14/2021	Closing Sale	3,259	817,259	250.77	19,629	0	92,037	0	92,037	(30,297)	0	0	72,408	0	0	0001
	Credit Suisse Balanced Trend 5 9CCSS0BQ	Fixed Annuity Hedge	N/A	Equity/Ind ex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	09/14/2020	09/13/2021	09/14/2021	Closing Sale	5,576	1,455,949	261.11	34,878	0	113,081	0	113,081	(8,661)	0	0	78,203	0	0	0001
	Global Balanced Index 9BSGS0CA	Fixed Annuity Hedge	N/A	Equity/Ind ex	Societe Generale	O2RNE8IBXP4R0TD8PU41	03/05/2021	12/14/2021	12/14/2021	Closing Sale	1,224	488,560	399.15	0	9,829	8,335	0	8,335	0	0	0	(1,493)	0	0	0001
	Global Balanced Index 9BSGS0AP	Fixed Annuity Hedge	N/A	Equity/Ind ex	Societe Generale	O2RNE8IBXP4R0TD8PU41	10/07/2020	10/07/2021	10/07/2021	Closing Sale	29,741	11,661,149	392.09	249,551	0	209,079	0	209,079	(140,689)	0	0	(40,472)	0	0	0001
	Global Balanced Index 9BSGS0DU	Fixed Annuity Hedge	N/A	Equity/Ind ex	Societe Generale	O2RNE8IBXP4R0TD8PU41	10/07/2021	10/07/2022	11/12/2021	Closing Sale	6,611	2,638,582	399.12	0	56,466	56,326	0	56,326	0	0	0	(140)	0	0	0001
Global Balanced Index 9BSGS0BA	Fixed Annuity Hedge	N/A	Equity/Ind ex	Societe Generale	O2RNE8IBXP4R0TD8PU41	11/06/2020	10/28/2021	10/28/2021	Closing Sale	3,070	1,193,340	388.71	37,239	0	24,499	0	24,499	(10,717)	0	0	(12,741)	0	0	0001	
Global Balanced Index 9BSGS0BK	Fixed Annuity Hedge	N/A	Equity/Ind ex	Societe Generale	O2RNE8IBXP4R0TD8PU41	12/14/2020	12/14/2021	12/14/2021	Closing Sale	16,067	6,413,143	399.15	137,245	0	109,416	0	109,416	(17,935)	0	0	(27,828)	0	0	0001	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
Global Balanced Index 9BSGS0AO	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Societe Generale.	O2RNE8IBXP4R0TD8PU41	09/28/2020	09/28/2021	09/28/2021	Closing Sale	26,413	10,399,855	393.74.....	222,560	.....0	181,457	.....0	181,457		(93,830)	.....0	.....0	(41,103)	.....0	.....0	0001.....
Global Balanced Index 9BSGS0AK	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Societe Generale.	O2RNE8IBXP4R0TD8PU41	08/28/2020	08/13/2021	08/13/2021	Closing Sale	2,411	943,834	391.47.....	21,506	.....0	54,440	.....0	54,440		(9,904)	.....0	.....0	32,934	.....0	.....0	0001.....
Global Balanced Index 9BSGS0BP	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Societe Generale.	O2RNE8IBXP4R0TD8PU41	01/21/2021	01/21/2022	03/05/2021	Closing Sale	1,434	584,369	407.51.....	.....0	12,504	5,478	.....0	5,478		.....0	.....0	.....0	(7,027)	.....0	.....0	0001.....
Global Balanced Index 9BSGS0CN	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Societe Generale.	O2RNE8IBXP4R0TD8PU41	05/07/2021	05/06/2022	05/14/2021	Closing Sale	10,998	4,351,359	395.65.....	.....0	95,496	53,098	.....0	53,098		.....0	.....0	.....0	(42,398)	.....0	.....0	0001.....
Global Balanced Index 9BSGS0BY	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Societe Generale.	O2RNE8IBXP4R0TD8PU41	03/05/2021	11/26/2021	11/26/2021	Closing Sale	816	324,123	397.21.....	.....0	7,164	4,186	.....0	4,186		.....0	.....0	.....0	(2,978)	.....0	.....0	0001.....
Global Balanced Index 9BSGS0BX	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Societe Generale.	O2RNE8IBXP4R0TD8PU41	03/05/2021	03/07/2022	11/12/2021	Closing Sale	2,598	1,039,460	400.1.....	.....0	22,239	14,523	.....0	14,523		.....0	.....0	.....0	(7,716)	.....0	.....0	0001.....
Global Balanced Index 9BSGS0BD	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Societe Generale.	O2RNE8IBXP4R0TD8PU41	11/20/2020	11/19/2021	11/19/2021	Closing Sale	6,224	2,470,555	396.94.....	52,874	.....0	52,531	.....0	52,531		(13,020)	.....0	.....0	(343)	.....0	.....0	0001.....
Global Balanced Index 9BSGS0AN	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Societe Generale.	O2RNE8IBXP4R0TD8PU41	09/21/2020	09/21/2021	09/21/2021	Closing Sale	16,010	6,305,378	393.84.....	115,752	.....0	219,977	.....0	219,977		(73,888)	.....0	.....0	104,225	.....0	.....0	0001.....
Global Balanced Index 9BSGS0AQ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Societe Generale.	O2RNE8IBXP4R0TD8PU41	10/08/2020	08/27/2021	08/27/2021	Closing Sale	2,934	1,152,886	392.94.....	23,061	.....0	50,876	.....0	50,876		(12,637)	.....0	.....0	27,814	.....0	.....0	0001.....
Global Balanced Index 9BSGS0AY	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Societe Generale.	O2RNE8IBXP4R0TD8PU41	11/06/2020	10/14/2021	10/14/2021	Closing Sale	6,281	2,479,488	394.76.....	55,084	.....0	26,255	.....0	26,255		(17,133)	.....0	.....0	(28,830)	.....0	.....0	0001.....
Global Balanced Index 9BSGS0BE	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Societe Generale.	O2RNE8IBXP4R0TD8PU41	11/27/2020	11/26/2021	11/26/2021	Closing Sale	13,930	5,533,135	397.21.....	118,412	.....0	71,461	.....0	71,461		(27,943)	.....0	.....0	(46,951)	.....0	.....0	0001.....
Global Balanced Index 9BSGS0BR	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Societe Generale.	O2RNE8IBXP4R0TD8PU41	01/28/2021	10/21/2021	10/21/2021	Closing Sale	567	221,935	391.42.....	.....0	8,494	2,603	.....0	2,603		.....0	.....0	.....0	(5,891)	.....0	.....0	0001.....
Global Balanced Index 9BSGS0AM	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Societe Generale.	O2RNE8IBXP4R0TD8PU41	09/14/2020	09/14/2021	09/14/2021	Closing Sale	12,421	4,902,196	394.67.....	104,905	.....0	193,643	.....0	193,643		(34,857)	.....0	.....0	88,738	.....0	.....0	0001.....
Global Balanced Index 9BSGS0BG	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Societe Generale.	O2RNE8IBXP4R0TD8PU41	11/27/2020	10/07/2021	10/07/2021	Closing Sale	127	49,795	392.09.....	1,336	.....0	893	.....0	893		(330)	.....0	.....0	(443)	.....0	.....0	0001.....
Global Balanced Index 9BSGS0DE	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Societe Generale.	O2RNE8IBXP4R0TD8PU41	08/06/2021	08/05/2022	08/13/2021	Closing Sale	19,331	7,977,517	412.68.....	.....0	170,719	150,782	.....0	150,782		.....0	.....0	.....0	(19,937)	.....0	.....0	0001.....
Global Balanced Index 9BSGS0AD	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Societe Generale.	O2RNE8IBXP4R0TD8PU41	08/07/2020	08/06/2021	08/06/2021	Closing Sale	11,954	4,712,386	394.21.....	100,845	.....0	220,790	.....0	220,790		(31,974)	.....0	.....0	119,945	.....0	.....0	0001.....
Global Balanced Index 9BSGS0BH	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Societe Generale.	O2RNE8IBXP4R0TD8PU41	11/27/2020	11/05/2021	11/05/2021	Closing Sale	410	162,381	396.05.....	3,608	.....0	3,288	.....0	3,288		(883)	.....0	.....0	(320)	.....0	.....0	0001.....
Global Balanced Index 9BSGS0AS	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Societe Generale.	O2RNE8IBXP4R0TD8PU41	10/08/2020	09/21/2021	09/21/2021	Closing Sale	1,680	661,651	393.84.....	12,986	.....0	23,083	.....0	23,083		(6,913)	.....0	.....0	10,097	.....0	.....0	0001.....
Global Balanced Index 9BSGS0AV	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Societe Generale.	O2RNE8IBXP4R0TD8PU41	10/21/2020	10/21/2021	10/21/2021	Closing Sale	12,180	4,767,496	391.42.....	102,028	.....0	55,906	.....0	55,906		(64,772)	.....0	.....0	(46,122)	.....0	.....0	0001.....
Global Balanced Index 9BSGS0AZ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Societe Generale.	O2RNE8IBXP4R0TD8PU41	11/06/2020	10/21/2021	10/21/2021	Closing Sale	2,377	930,405	391.42.....	25,054	.....0	10,910	.....0	10,910		(7,499)	.....0	.....0	(14,143)	.....0	.....0	0001.....
Global Balanced Index 9BSGS0AC	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Societe Generale.	O2RNE8IBXP4R0TD8PU41	07/28/2020	07/28/2021	07/28/2021	Closing Sale	6,643	2,607,909	392.58.....	55,801	.....0	114,658	.....0	114,658		(24,560)	.....0	.....0	58,857	.....0	.....0	0001.....
Global Balanced Index 9BSGS0AX	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Societe Generale.	O2RNE8IBXP4R0TD8PU41	11/06/2020	11/05/2021	11/05/2021	Closing Sale	21,548	8,534,085	396.05.....	182,630	.....0	172,815	.....0	172,815		(53,382)	.....0	.....0	(9,815)	.....0	.....0	0001.....

E19.6

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
Global Balanced Index 9BSGS0AB	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Societe Generale.	O2RNE8IBXP4R0TD8PU41	07/21/2020	07/21/2021	07/21/2021	Closing Sale	5,337	2,094,292	392.41	44,822	0	84,752	0	84,752		(19,968)	0	0	39,930	0	0	0001.....
Global Balanced Index 9BSGS0AW	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Societe Generale.	O2RNE8IBXP4R0TD8PU41	10/28/2020	10/28/2021	10/28/2021	Closing Sale	20,430	7,941,345	388.71	169,947	0	163,031	0	163,031		(149,184)	0	0	(6,916)	0	0	0001.....
Global Balanced Index 9BSGS0BJ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Societe Generale.	O2RNE8IBXP4R0TD8PU41	12/07/2020	12/07/2021	12/07/2021	Closing Sale	21,970	8,762,075	398.82	187,509	0	161,260	0	161,260		(26,905)	0	0	(26,249)	0	0	0001.....
Global Balanced Index 9BSGS0BB	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Societe Generale.	O2RNE8IBXP4R0TD8PU41	11/13/2020	11/12/2021	11/12/2021	Closing Sale	16,243	6,429,629	395.84	137,596	0	115,005	0	115,005		(43,405)	0	0	(22,591)	0	0	0001.....
Global Balanced Index 9BSGS0CY	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Societe Generale.	O2RNE8IBXP4R0TD8PU41	07/07/2021	12/28/2021	12/28/2021	Closing Sale	705	283,156	401.64	0	8,150	818	0	818		0	0	0	(7,332)	0	0	0001.....
Global Balanced Index 9BSGS0AH	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Societe Generale.	O2RNE8IBXP4R0TD8PU41	08/28/2020	07/07/2021	07/07/2021	Closing Sale	457	177,275	387.91	4,730	0	10,570	0	10,570		(2,285)	0	0	5,840	0	0	0001.....
Global Balanced Index 9BSGS0AI	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Societe Generale.	O2RNE8IBXP4R0TD8PU41	08/28/2020	07/14/2021	07/14/2021	Closing Sale	1,675	651,475	388.94	16,516	0	38,743	0	38,743		(7,948)	0	0	22,227	0	0	0001.....
Global Balanced Index 9BSGS0CS	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Societe Generale.	O2RNE8IBXP4R0TD8PU41	06/07/2021	06/07/2022	11/12/2021	Closing Sale	4,544	1,841,274	405.21	0	39,396	20,175	0	20,175		0	0	0	(19,221)	0	0	0001.....
Global Balanced Index 9BSGS0BL	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Societe Generale.	O2RNE8IBXP4R0TD8PU41	12/21/2020	12/21/2021	12/21/2021	Closing Sale	14,147	5,639,419	398.63	120,674	0	79,506	0	79,506		(20,733)	0	0	(41,168)	0	0	0001.....
Global Balanced Index 9BSGS0AG	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Societe Generale.	O2RNE8IBXP4R0TD8PU41	08/28/2020	08/27/2021	08/27/2021	Closing Sale	10,739	4,219,783	392.94	90,300	0	186,214	0	186,214		(40,362)	0	0	95,914	0	0	0001.....
Global Balanced Index 9BSGS0AU	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Societe Generale.	O2RNE8IBXP4R0TD8PU41	10/14/2020	10/14/2021	10/14/2021	Closing Sale	9,152	3,612,844	394.76	77,318	0	38,255	0	38,255		(27,910)	0	0	(39,063)	0	0	0001.....
Global Balanced Index 9BSGS0BM	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Societe Generale.	O2RNE8IBXP4R0TD8PU41	12/28/2020	12/28/2021	12/28/2021	Closing Sale	6,473	2,599,816	401.64	55,900	0	7,509	0	7,509		386	0	0	(48,391)	0	0	0001.....
Global Balanced Index 9BSGS0AR	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Societe Generale.	O2RNE8IBXP4R0TD8PU41	10/08/2020	09/14/2021	09/14/2021	Closing Sale	4,116	1,624,462	394.67	30,088	0	64,168	0	64,168		(16,226)	0	0	34,080	0	0	0001.....
Global Balanced Index 9BSGS0AE	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Societe Generale.	O2RNE8IBXP4R0TD8PU41	08/14/2020	08/13/2021	08/13/2021	Closing Sale	9,278	3,632,059	391.47	77,730	0	209,497	0	209,497		(43,141)	0	0	131,767	0	0	0001.....
Global Balanced Index 9BSGS0CX	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Societe Generale.	O2RNE8IBXP4R0TD8PU41	07/07/2021	12/21/2021	12/21/2021	Closing Sale	444	176,992	398.63	0	6,065	2,495	0	2,495		0	0	0	(3,570)	0	0	0001.....
Global Balanced Index 9BSGS0AA	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Societe Generale.	O2RNE8IBXP4R0TD8PU41	07/14/2020	07/14/2021	07/14/2021	Closing Sale	3,143	1,222,438	388.94	26,161	0	72,698	0	72,698		(19,743)	0	0	46,536	0	0	0001.....
Global Balanced Index 9BSGS0BI	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Societe Generale.	O2RNE8IBXP4R0TD8PU41	11/27/2020	11/19/2021	11/19/2021	Closing Sale	7,038	2,793,664	396.94	60,105	0	59,401	0	59,401		(14,407)	0	0	(704)	0	0	0001.....
Global Balanced Index 9BSGS0AT	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Societe Generale.	O2RNE8IBXP4R0TD8PU41	10/08/2020	09/28/2021	09/28/2021	Closing Sale	13,493	5,312,734	393.74	106,055	0	92,697	0	92,697		(55,572)	0	0	(13,358)	0	0	0001.....
Global Balanced Index 9BSGS0CB	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Societe Generale.	O2RNE8IBXP4R0TD8PU41	03/05/2021	12/21/2021	12/21/2021	Closing Sale	1,135	452,445	398.63	0	9,511	6,379	0	6,379		0	0	0	(3,133)	0	0	0001.....
Global Balanced Index 9BSGS0BC	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Societe Generale.	O2RNE8IBXP4R0TD8PU41	11/13/2020	10/21/2021	10/21/2021	Closing Sale	293	114,686	391.42	3,035	0	1,345	0	1,345		(977)	0	0	(1,691)	0	0	0001.....
Global Balanced Index 9BSGS0AF	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Societe Generale.	O2RNE8IBXP4R0TD8PU41	08/21/2020	08/20/2021	08/20/2021	Closing Sale	12,379	4,839,446	390.94	103,561	0	288,802	0	288,802		(63,138)	0	0	185,241	0	0	0001.....
Global Balanced Index 9BSGS0BF	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Societe Generale.	O2RNE8IBXP4R0TD8PU41	11/27/2020	08/06/2021	08/06/2021	Closing Sale	130	51,247	394.21	1,123	0	2,401	0	2,401		(321)	0	0	1,278	0	0	0001.....

E19.7

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
Global Balanced Index 9BSGS0CC	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Societe Generale. O2RNE8IBXP4R0TD8PU41	03/05/2021	12/28/2021	12/28/2021	Closing Sale	2,198	882,805	401.64.....	.....0	15,584	2,550	.....0	2,550	.....0	.....0	.....0	.....0	(13,034)	.....0	.....0	0001.....
Global Balanced Index 9BSGS0AL	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Societe Generale. O2RNE8IBXP4R0TD8PU41	09/04/2020	09/07/2021	09/07/2021	Closing Sale	11,599	4,537,181	391.17.....	97,548	.....0	213,770	.....0	213,770	.....0	(58,807)	.....0	.....0	116,222	.....0	.....0	0001.....
Global Balanced Index 9BSGS0BN	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Societe Generale. O2RNE8IBXP4R0TD8PU41	01/07/2021	01/07/2022	03/05/2021	Closing Sale	7,276	2,942,269	404.38.....	.....0	62,964	34,415	.....0	34,415	.....0	.....0	.....0	.....0	(28,549)	.....0	.....0	0001.....
Global Balanced Index 9BSGS0AJ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Societe Generale. O2RNE8IBXP4R0TD8PU41	08/28/2020	07/28/2021	07/28/2021	Closing Sale	944	370,596	392.58.....	7,760	.....0	16,293	.....0	16,293	.....0	(3,660)	.....0	.....0	8,534	.....0	.....0	0001.....
Global Balanced Index 9BSGS0BZ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Societe Generale. O2RNE8IBXP4R0TD8PU41	03/05/2021	12/07/2021	12/07/2021	Closing Sale	685	273,192	398.82.....	.....0	5,555	5,028	.....0	5,028	.....0	.....0	.....0	.....0	(527)	.....0	.....0	0001.....
HSI Hang Seng Option 9HCTS0AA	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Citigroup..... 5493008GOWFHX1UU8231	12/14/2020	12/14/2021	10/18/2021	Closing Sale	19	501,401	26390.....	95,000	.....0	16,578	.....0	16,578	.....0	56,326	.....0	.....0	(78,423)	.....0	.....0	0001.....
HSI Hang Seng Option 9HMSS0AE	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPFQFN3BB65	06/12/2020	06/14/2021	06/14/2021	Closing Sale	9	218,712	24301.....	18,000	.....0	40,867	.....0	40,867	.....0	(9,878)	.....0	.....0	22,867	.....0	.....0	0001.....
HSI Hang Seng Option 9HBCS0AE	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/14/2020	07/14/2021	07/14/2021	Closing Sale	9	229,301	25478.....	18,000	.....0	20,786	.....0	20,786	.....0	(2,406)	.....0	.....0	2,786	.....0	.....0	0001.....
HSI Hang Seng Option 9HMSS0AC	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPFQFN3BB65	04/14/2020	04/14/2021	04/14/2021	Closing Sale	7	171,048	24435.....	14,000	.....0	31,258	.....0	31,258	.....0	(6,081)	.....0	.....0	17,258	.....0	.....0	0001.....
HSI Hang Seng Option 9HMSS0AA	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPFQFN3BB65	02/14/2020	02/12/2021	02/12/2021	Closing Sale	4	111,262	27816.....	8,000	.....0	9,432	.....0	9,432	.....0	6,571	.....0	.....0	1,432	.....0	.....0	0001.....
HSI Hang Seng Option 9HRBS0AA	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	RBC Capital Markets ES7IP3U3RHIGC71XBU11	09/14/2020	09/14/2021	09/14/2021	Closing Sale	15	369,604	24640.....	75,000	.....0	12,929	.....0	12,929	.....0	30,510	.....0	.....0	(62,071)	.....0	.....0	0001.....
HSI Hang Seng Option 9HBCS0AC	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/14/2020	05/14/2021	05/14/2021	Closing Sale	10	238,297	23830.....	20,000	.....0	41,978	.....0	41,978	.....0	(14,519)	.....0	.....0	21,978	.....0	.....0	0001.....
HSI Hang Seng Option 9HCSS0AA	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	03/13/2020	03/12/2021	03/12/2021	Closing Sale	6	144,197	24033.....	12,000	.....0	28,241	.....0	28,241	.....0	(7,207)	.....0	.....0	16,241	.....0	.....0	0001.....
HSI Hang Seng Option 9HMSS0AG	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPFQFN3BB65	11/13/2020	11/12/2021	10/15/2021	Closing Sale	18	470,823	26157.....	90,000	.....0	16,262	.....0	16,262	.....0	52,228	.....0	.....0	(73,738)	.....0	.....0	0001.....
HSI Hang Seng Option 9HBCS0AG	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/14/2020	08/13/2021	08/13/2021	Closing Sale	12	302,196	25183.....	24,000	.....0	14,503	.....0	14,503	.....0	(6,311)	.....0	.....0	(9,497)	.....0	.....0	0001.....
HSI Hang Seng Option 9HRBS0AC	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	RBC Capital Markets ES7IP3U3RHIGC71XBU11	10/14/2020	10/14/2021	10/14/2021	Closing Sale	21	518,009	24667.....	105,000	.....0	6,206	.....0	6,206	.....0	42,229	.....0	.....0	(98,795)	.....0	.....0	0001.....
HSI Hang Seng Option 9HBCS0AA	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/14/2020	01/14/2021	01/14/2021	Closing Sale	3	86,655	28885.....	6,000	.....0	.....0	.....0	.....0	.....0	5,956	.....0	.....0	(6,000)	.....0	.....0	0001.....
MSCI Emerging Markets 9MCSS0AK	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	10/21/2020	10/21/2021	10/21/2021	Closing Sale	3,193	3,633,347	1137.91.....	15,965,000	.....0	495,202	.....0	495,202	.....0	15,342,942	.....0	.....0	(15,469,798)	.....0	.....0	0001.....
MSCI Emerging Markets 9MMSS0AC	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPFQFN3BB65	09/21/2020	09/21/2021	09/21/2021	Closing Sale	2,906	3,168,557	1090.35.....	14,530,000	.....0	497,100	.....0	497,100	.....0	13,864,683	.....0	.....0	(14,032,900)	.....0	.....0	0001.....
MSCI Emerging Markets 9MCSS0AG	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	05/21/2020	05/21/2021	05/21/2021	Closing Sale	4,048	3,764,680	930.01.....	809,600	.....0	1,619,321	.....0	1,619,321	.....0	(661,865)	.....0	.....0	809,721	.....0	.....0	0001.....
MSCI Emerging Markets 9MMSS0AA	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPFQFN3BB65	02/21/2020	02/19/2021	02/19/2021	Closing Sale	3,007	3,293,627	1095.32.....	601,400	.....0	1,039,851	.....0	1,039,851	.....0	(35,173)	.....0	.....0	438,451	.....0	.....0	0001.....
MSCI Emerging Markets 9MCTS0AA	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Citigroup..... 5493008GOWFHX1UU8231	08/21/2020	08/20/2021	08/20/2021	Closing Sale	3,297	3,599,829	1091.85.....	16,485,000	.....0	425,082	.....0	425,082	.....0	15,744,960	.....0	.....0	(16,059,918)	.....0	.....0	0001.....

E19.8

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
MSCI Emerging Markets 9MCS0AE	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	04/21/2020	04/21/2021	04/21/2021	Closing Sale	3,561	3,127,413	878.24	712,200	0	1,633,146	0	1,633,146		(755,831)	0	0	920,946	0	0	0001.....
MSCI Emerging Markets 9MRBS0AC	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	RBC Capital Markets	ES7IP3U3RHIGC71XB11	07/21/2020	07/21/2021	07/21/2021	Closing Sale	3,545	3,849,374	1085.86	709,000	0	802,198	0	802,198		(92,861)	0	0	93,198	0	0	0001.....
MSCI Emerging Markets 9MBCS0AE	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP57OUK5573	01/21/2020	01/21/2021	01/21/2021	Closing Sale	2,875	3,239,694	1126.85	575,000	0	802,758	0	802,758		98,489	0	0	227,758	0	0	0001.....
MSCI Emerging Markets 9MMSS0AG	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley....	4PQUHN3JPFNGF3BB65	12/21/2020	12/21/2021	12/21/2021	Closing Sale	3,705	4,657,222	1257.01	18,525,000	0	0	0	0		18,072,889	0	0	(18,525,000)	0	0	0001.....
MSCI Emerging Markets 9MBCS0AG	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP57OUK5573	03/20/2020	03/19/2021	03/19/2021	Closing Sale	3,832	3,077,977	803.23	766,400	0	2,044,794	0	2,044,794		(1,093,879)	0	0	1,278,394	0	0	0001.....
MSCI Emerging Markets 9MMSS0AE	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley....	4PQUHN3JPFNGF3BB65	11/20/2020	11/19/2021	11/19/2021	Closing Sale	2,978	3,601,176	1209.26	14,890,000	0	178,561	0	178,561		14,450,720	0	0	(14,711,439)	0	0	0001.....
MSCI Emerging Markets 9MCS0AI	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	06/19/2020	06/21/2021	06/21/2021	Closing Sale	3,340	3,344,542	1001.36	668,000	0	1,166,194	0	1,166,194		(328,234)	0	0	498,194	0	0	0001.....
Merrill Lynch GPA index 9GMLS0BT	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America...	EYKN6V0ZCB8VD9IULB80	02/05/2021	12/07/2021	12/07/2021	Closing Sale	703	149,113	212.11	0	5,575	7,888	0	7,888		0	0	0	2,313	0	0	0001.....
Merrill Lynch GPA index 9GMLS0AR	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America...	EYKN6V0ZCB8VD9IULB80	02/07/2020	02/05/2021	02/05/2021	Closing Sale	42,851	9,005,566	210.16	239,537	0	281,960	0	281,960		57,446	0	0	42,422	0	0	0001.....
Merrill Lynch GPA index 9GMLS0BK	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America...	EYKN6V0ZCB8VD9IULB80	10/07/2020	10/07/2021	10/07/2021	Closing Sale	66,262	13,793,098	208.16	373,718	0	822,311	0	822,311		(165,204)	0	0	448,594	0	0	0001.....
Merrill Lynch GPA index 9GMLS0BP	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America...	EYKN6V0ZCB8VD9IULB80	02/05/2021	05/07/2021	05/07/2021	Closing Sale	1,687	340,453	201.81	0	25,406	27,734	0	27,734		0	0	0	2,328	0	0	0001.....
Merrill Lynch GPA index 9GMLS0BJ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America...	EYKN6V0ZCB8VD9IULB80	09/04/2020	09/07/2021	09/07/2021	Closing Sale	52,796	11,069,209	209.66	300,937	0	836,817	0	836,817		(63,775)	0	0	535,879	0	0	0001.....
Merrill Lynch GPA index 9GMLS0BH	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America...	EYKN6V0ZCB8VD9IULB80	08/25/2020	03/05/2021	03/05/2021	Closing Sale	711	145,613	204.8	5,183	0	5,980	0	5,980		(1,435)	0	0	796	0	0	0001.....
Merrill Lynch GPA index 9GMLS0BB	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America...	EYKN6V0ZCB8VD9IULB80	04/07/2020	04/07/2021	04/07/2021	Closing Sale	70,166	14,112,488	201.13	382,405	0	1,022,319	0	1,022,319		(525,527)	0	0	639,914	0	0	0001.....
Merrill Lynch GPA index 9GMLS0BI	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America...	EYKN6V0ZCB8VD9IULB80	08/25/2020	07/07/2021	07/07/2021	Closing Sale	1,037	213,581	205.96	7,892	0	16,665	0	16,665		(1,531)	0	0	8,773	0	0	0001.....
Merrill Lynch GPA index 9GMLS0BF	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America...	EYKN6V0ZCB8VD9IULB80	07/07/2020	07/07/2021	07/07/2021	Closing Sale	58,893	12,129,602	205.96	328,623	0	946,411	0	946,411		(206,489)	0	0	617,788	0	0	0001.....
Merrill Lynch GPA index 9GMLS0BD	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America...	EYKN6V0ZCB8VD9IULB80	06/05/2020	06/07/2021	06/07/2021	Closing Sale	63,157	13,041,289	206.49	354,942	0	772,410	0	772,410		(178,432)	0	0	417,468	0	0	0001.....
Merrill Lynch GPA index 9GMLS0AS	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America...	EYKN6V0ZCB8VD9IULB80	03/06/2020	03/05/2021	03/05/2021	Closing Sale	50,510	10,344,448	204.8	279,320	0	424,789	0	424,789		(190,843)	0	0	145,469	0	0	0001.....
Merrill Lynch GPA index 9GMLS0BR	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America...	EYKN6V0ZCB8VD9IULB80	02/05/2021	07/07/2021	07/07/2021	Closing Sale	1,097	225,938	205.96	0	12,484	17,629	0	17,629		0	0	0	5,145	0	0	0001.....
Merrill Lynch GPA index 9GMLS0BS	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America...	EYKN6V0ZCB8VD9IULB80	02/05/2021	10/07/2021	10/07/2021	Closing Sale	289	60,158	208.16	0	2,954	3,586	0	3,586		0	0	0	633	0	0	0001.....
Merrill Lynch GPA index 9GMLS0BC	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America...	EYKN6V0ZCB8VD9IULB80	05/07/2020	05/07/2021	05/07/2021	Closing Sale	71,169	14,362,616	201.81	389,294	0	1,170,018	0	1,170,018		(491,465)	0	0	780,724	0	0	0001.....
Merrill Lynch GPA index 9GMLS0BQ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America...	EYKN6V0ZCB8VD9IULB80	02/05/2021	06/07/2021	06/07/2021	Closing Sale	641	132,360	206.49	0	6,878	7,839	0	7,839		0	0	0	962	0	0	0001.....

E19.9

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25	
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o l d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)	
E19.10	Merrill Lynch GPA index 9GMLS0BM	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America... EYKN6V0ZCB8VD9IULB80	12/07/2020	12/07/2021	12/07/2021	Closing Sale	.....60,340	..12,798,717	212.11.....	.....346,955	.....0	.....677,015	.....0	.....677,015	.....	.....(25,362)	.....0	.....0	.....330,060	.....0	.....0	0001.....
	Merrill Lynch GPA index 9GMLS0BL	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America... EYKN6V0ZCB8VD9IULB80	11/06/2020	11/05/2021	11/05/2021	Closing Sale	.....54,548	..11,374,349	208.52.....	.....308,196	.....0	.....973,136	.....0	.....973,136	.....	.....(133,667)	.....0	.....0	.....664,940	.....0	.....0	0001.....
	Merrill Lynch GPA index 9GMLS0AQ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America... EYKN6V0ZCB8VD9IULB80	01/07/2020	01/07/2021	01/07/2021	Closing Sale	.....44,455	...9,118,610	205.12.....	.....244,503	.....0	.....395,650	.....0	.....395,650	.....	.....(150,247)	.....0	.....0	.....151,147	.....0	.....0	0001.....
	Merrill Lynch GPA index 9GMLS0BG	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America... EYKN6V0ZCB8VD9IULB80	08/07/2020	08/06/2021	08/06/2021	Closing Sale	.....61,592	..12,917,690	209.73.....	.....349,843	.....0	.....830,876	.....0	.....830,876	.....	.....(56,325)	.....0	.....0	.....481,034	.....0	.....0	0001.....
	PIMCO US Fundamental Balanced 9DMSS0CA	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPFQFN3BB65	07/07/2021	07/07/2022	10/28/2021	Closing Sale	.....3,862	...1,135,853	294.11.....	.....0	.....23,751	.....21,627	.....0	.....21,627	.....	.....0	.....0	.....0	.....(2,124)	.....0	.....0	0001.....
	PIMCO US Fundamental Balanced 9DMSS0CM	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPFQFN3BB65	10/07/2021	10/07/2022	11/12/2021	Closing Sale	.....3,851	...1,130,461	293.55.....	.....0	.....23,645	.....29,114	.....0	.....29,114	.....	.....0	.....0	.....0	.....5,468	.....0	.....0	0001.....
	PIMCO US Fundamental Balanced 9DMSS0AU	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPFQFN3BB65	11/20/2020	11/19/2021	11/19/2021	Closing Sale	.....5,538	...1,609,509	290.63.....	.....33,616	.....0	.....25,696	.....0	.....25,696	.....	.....(8,319)	.....0	.....0	.....(7,919)	.....0	.....0	0001.....
	PIMCO US Fundamental Balanced 9DMSS0AD	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPFQFN3BB65	08/07/2020	08/06/2021	08/06/2021	Closing Sale	.....9,234	..2,662,439	288.33.....	.....55,681	.....0	.....84,676	.....0	.....84,676	.....	.....(18,849)	.....0	.....0	.....28,995	.....0	.....0	0001.....
	PIMCO US Fundamental Balanced 9DMSS0AE	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPFQFN3BB65	08/14/2020	08/13/2021	08/13/2021	Closing Sale	.....9,868	..2,843,366	288.14.....	.....59,424	.....0	.....124,139	.....0	.....124,139	.....	.....(22,041)	.....0	.....0	.....64,716	.....0	.....0	0001.....
	PIMCO US Fundamental Balanced 9DMSS0CP	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPFQFN3BB65	10/28/2021	10/28/2022	11/12/2021	Closing Sale	.....1,910	.....563,355	294.95.....	.....0	.....11,766	.....13,332	.....0	.....13,332	.....	.....0	.....0	.....0	.....1,566	.....0	.....0	0001.....
	PIMCO US Fundamental Balanced 9DMSS0BO	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPFQFN3BB65	04/07/2021	04/07/2022	05/14/2021	Closing Sale	.....1,345	.....383,823	285.37.....	.....0	.....8,016	.....15,723	.....0	.....15,723	.....	.....0	.....0	.....0	.....7,707	.....0	.....0	0001.....
	PIMCO US Fundamental Balanced 9DMSS0BH	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPFQFN3BB65	02/19/2021	09/28/2021	09/28/2021	Closing Sale	.....4,594	...1,324,634	288.34.....	.....0	.....27,518	.....19,479	.....0	.....19,479	.....	.....0	.....0	.....0	.....(8,040)	.....0	.....0	0001.....
	PIMCO US Fundamental Balanced 9DMSS0AV	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPFQFN3BB65	11/27/2020	11/26/2021	11/26/2021	Closing Sale	.....8,149	..2,377,471	291.75.....	.....49,709	.....0	.....26,403	.....0	.....26,403	.....	.....(7,536)	.....0	.....0	.....(23,306)	.....0	.....0	0001.....
	PIMCO US Fundamental Balanced 9DMSS0AF	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPFQFN3BB65	08/21/2020	08/20/2021	08/20/2021	Closing Sale	.....6,924	...1,998,682	288.66.....	.....41,752	.....0	.....86,758	.....0	.....86,758	.....	.....(13,524)	.....0	.....0	.....45,006	.....0	.....0	0001.....
	PIMCO US Fundamental Balanced 9DMSS0AL	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPFQFN3BB65	09/14/2020	09/14/2021	09/14/2021	Closing Sale	.....8,256	..2,389,782	289.46.....	.....49,949	.....0	.....69,433	.....0	.....69,433	.....	.....(13,707)	.....0	.....0	.....19,484	.....0	.....0	0001.....
	PIMCO US Fundamental Balanced 9DMSS0BX	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPFQFN3BB65	06/14/2021	06/14/2022	11/12/2021	Closing Sale	.....940	.....274,809	292.35.....	.....0	.....5,743	.....6,834	.....0	.....6,834	.....	.....0	.....0	.....0	.....1,090	.....0	.....0	0001.....
	PIMCO US Fundamental Balanced 9DMSS0AS	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPFQFN3BB65	11/06/2020	11/05/2021	11/05/2021	Closing Sale	.....7,997	..2,305,375	288.28.....	.....48,222	.....0	.....79,490	.....0	.....79,490	.....	.....(22,455)	.....0	.....0	.....31,268	.....0	.....0	0001.....
	PIMCO US Fundamental Balanced 9DMSS0AH	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPFQFN3BB65	08/25/2020	07/14/2021	07/14/2021	Closing Sale	.....1,951	.....554,162	284.04.....	.....16,716	.....0	.....20,958	.....0	.....20,958	.....	.....(4,651)	.....0	.....0	.....4,241	.....0	.....0	0001.....
	PIMCO US Fundamental Balanced 9DMSS0AI	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPFQFN3BB65	08/25/2020	07/28/2021	07/28/2021	Closing Sale	.....387	.....110,717	286.09.....	.....2,897	.....0	.....4,257	.....0	.....4,257	.....	.....(788)	.....0	.....0	.....1,360	.....0	.....0	0001.....
	PIMCO US Fundamental Balanced 9DMSS0AW	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPFQFN3BB65	12/07/2020	12/07/2021	12/07/2021	Closing Sale	.....8,926	..2,609,338	292.33.....	.....54,538	.....0	.....8,747	.....0	.....8,747	.....	.....(6,298)	.....0	.....0	.....(45,790)	.....0	.....0	0001.....
PIMCO US Fundamental Balanced 9DMSS0BK	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPFQFN3BB65	03/05/2021	03/07/2022	05/14/2021	Closing Sale	.....2,145	.....612,119	285.37.....	.....0	.....12,784	.....22,844	.....0	.....22,844	.....	.....0	.....0	.....0	.....10,060	.....0	.....0	0001.....	
PIMCO US Fundamental Balanced 9DMSS0BJ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPFQFN3BB65	02/26/2021	02/28/2022	05/14/2021	Closing Sale1,486423,733	285.15.....08,85713,092013,0920004,23500	0001.....	

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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PIMCO US Fundamental Balanced 9DMSS0AA	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPFGNF3BB65	07/14/2020	07/14/2021	07/14/2021	Closing Sale	984	279,495	284.04.....	5,845	0	10,381	10,381		(4,932)	0	0	4,536	0	0	0	0001.....
PIMCO US Fundamental Balanced 9DMSS0AP	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPFGNF3BB65	10/14/2020	10/14/2021	10/14/2021	Closing Sale	6,336	1,838,074	290.1.....	38,415	0	23,443	23,443		(9,627)	0	0	(14,971)	0	0	0	0001.....
PIMCO US Fundamental Balanced 9DMSS0AC	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPFGNF3BB65	07/28/2020	07/28/2021	07/28/2021	Closing Sale	3,473	993,591	286.09.....	20,769	0	38,203	38,203		(12,302)	0	0	17,434	0	0	0	0001.....
PIMCO US Fundamental Balanced 9DMSS0AR	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPFGNF3BB65	10/28/2020	10/28/2021	10/28/2021	Closing Sale	10,193	2,896,749	284.19.....	60,546	0	109,677	109,677		(56,808)	0	0	49,130	0	0	0	0001.....
PIMCO US Fundamental Balanced 9DMSS0BM	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPFGNF3BB65	03/19/2021	03/21/2022	05/14/2021	Closing Sale	2,347	666,126	283.82.....	0	13,918	23,024	23,024		0	0	0	9,106	0	0	0	0001.....
PIMCO US Fundamental Balanced 9DMSS0AT	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPFGNF3BB65	11/13/2020	11/12/2021	11/12/2021	Closing Sale	5,661	1,646,558	290.86.....	34,419	0	33,796	33,796		(7,419)	0	0	(623)	0	0	0	0001.....
PIMCO US Fundamental Balanced 9DMSS0BS	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPFGNF3BB65	05/07/2021	05/06/2022	11/12/2021	Closing Sale	7,732	2,208,878	285.68.....	0	47,243	46,130	46,130		0	0	0	(1,112)	0	0	0	0001.....
PIMCO US Fundamental Balanced 9DMSS0AZ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPFGNF3BB65	12/28/2020	12/28/2021	12/28/2021	Closing Sale	2,819	825,770	292.93.....	17,252	0	15,956	15,956		(1,574)	0	0	(1,297)	0	0	0	0001.....
PIMCO US Fundamental Balanced 9DMSS0CE	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPFGNF3BB65	08/06/2021	08/05/2022	10/28/2021	Closing Sale	5,447	1,620,483	297.5.....	0	33,880	23,749	23,749		0	0	0	(10,131)	0	0	0	0001.....
PIMCO US Fundamental Balanced 9DMSS0CK	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPFGNF3BB65	09/21/2021	09/21/2022	10/28/2021	Closing Sale	3,554	1,048,679	295.07.....	0	21,928	20,613	20,613		0	0	0	(1,315)	0	0	0	0001.....
PIMCO US Fundamental Balanced 9DMSS0AX	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPFGNF3BB65	12/14/2020	12/14/2021	12/14/2021	Closing Sale	13,023	3,805,451	292.21.....	79,571	0	47,404	47,404		(10,692)	0	0	(32,167)	0	0	0	0001.....
PIMCO US Fundamental Balanced 9DMSS0AB	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPFGNF3BB65	07/21/2020	07/21/2021	07/21/2021	Closing Sale	3,729	1,064,294	285.41.....	22,262	0	37,504	37,504		(14,889)	0	0	15,242	0	0	0	0001.....
PIMCO US Fundamental Balanced 9DMSS0AQ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPFGNF3BB65	10/21/2020	10/21/2021	10/21/2021	Closing Sale	4,907	1,414,639	288.29.....	29,589	0	27,970	27,970		(13,194)	0	0	(1,619)	0	0	0	0001.....
PIMCO US Fundamental Balanced 9DMSS0AM	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPFGNF3BB65	09/21/2020	09/21/2021	09/21/2021	Closing Sale	9,733	2,795,415	287.21.....	58,398	0	76,501	76,501		(30,989)	0	0	18,103	0	0	0	0001.....
PIMCO US Fundamental Balanced 9DMSS0AN	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPFGNF3BB65	09/28/2020	09/28/2021	09/28/2021	Closing Sale	20,154	5,811,204	288.34.....	121,529	0	85,453	85,453		(50,033)	0	0	(36,076)	0	0	0	0001.....
PIMCO US Fundamental Balanced 9DMSS0AO	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPFGNF3BB65	10/07/2020	10/07/2021	10/07/2021	Closing Sale	30,354	8,756,218	288.47.....	183,035	0	154,198	154,198		(74,883)	0	0	(28,836)	0	0	0	0001.....
PIMCO US Fundamental Balanced 9DMSS0AK	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPFGNF3BB65	09/04/2020	09/07/2021	09/07/2021	Closing Sale	7,865	2,275,187	289.28.....	47,741	0	79,879	79,879		(13,283)	0	0	32,139	0	0	0	0001.....
PIMCO US Fundamental Balanced 9DMSS0AG	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPFGNF3BB65	08/25/2020	07/07/2021	07/07/2021	Closing Sale	1,977	558,028	282.26.....	19,050	0	24,014	24,014		(5,341)	0	0	4,964	0	0	0	0001.....
PIMCO US Fundamental Balanced 9DMSS0AJ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPFGNF3BB65	08/28/2020	08/27/2021	08/27/2021	Closing Sale	7,391	2,150,781	291.....	44,951	0	62,058	62,058		(4,208)	0	0	17,106	0	0	0	0001.....
PIMCO US Fundamental Balanced 9DMSS0AY	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPFGNF3BB65	12/21/2020	12/21/2021	12/21/2021	Closing Sale	8,314	2,428,270	292.07.....	50,715	0	37,413	37,413		(7,950)	0	0	(13,302)	0	0	0	0001.....
PIMCO US Fundamental Balanced 9DMSS0CL	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPFGNF3BB65	09/28/2021	09/28/2022	11/12/2021	Closing Sale	3,148	921,042	292.58.....	0	19,234	25,278	25,278		0	0	0	6,044	0	0	0	0001.....
PIMCO US Fundamental Balanced 9DMSS0BI	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPFGNF3BB65	02/19/2021	10/28/2021	10/28/2021	Closing Sale	1,567	445,326	284.19.....	0	13,743	16,861	16,861		0	0	0	3,118	0	0	0	0001.....

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Russell 2000 OTC Call Option 9RSGS0BE	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Societe Generale.	02RNE8IBXP4R0TD8PU41	12/14/2020	12/14/2021	Closing Sale	3,483	6,665,974	1913.86	17,415,000	0	856,087	0	856,087		16,615,316	0	0	(16,558,913)	0	0	0001.....
Russell 2000 OTC Call Option 9RBCS0CS	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	02/07/2020	02/05/2021	Closing Sale	631	1,045,428	1656.78	126,200	0	363,803	0	363,803		(79,378)	0	0	237,603	0	0	0001.....
Russell 2000 OTC Call Option 9RBCS0CY	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	03/27/2020	03/26/2021	Closing Sale	8,698	9,846,049	1131.99	1,739,600	0	9,476,384	0	9,476,384		(5,587,575)	0	0	7,736,784	0	0	0001.....
Russell 2000 OTC Call Option 9RMSS0CI	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley....	4PQUHN3JPFQFN3BB65	11/13/2020	11/12/2021	Closing Sale	3,260	5,685,570	1744.04	16,300,000	0	2,176,832	0	2,176,832		15,211,128	0	0	(14,123,168)	0	0	0001.....
Russell 2000 OTC Call Option 9RMSS0CG	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley....	4PQUHN3JPFQFN3BB65	11/06/2020	11/05/2021	Closing Sale	4,593	7,551,627	1644.16	22,965,000	0	3,641,882	0	3,641,882		21,096,072	0	0	(19,323,118)	0	0	0001.....
Russell 2000 OTC Call Option 9RCSS0BI	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	01/28/2020	01/28/2021	Closing Sale	727	1,205,591	1658.31	145,400	0	325,914	0	325,914		(87,952)	0	0	180,514	0	0	0001.....
Russell 2000 OTC Call Option 9RBCS0DG	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	05/07/2020	05/07/2021	Closing Sale	5,790	7,428,165	1282.93	1,158,000	0	5,724,567	0	5,724,567		(2,882,189)	0	0	4,566,567	0	0	0001.....
Russell 2000 OTC Call Option 9RMSS0CM	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley....	4PQUHN3JPFQFN3BB65	11/27/2020	11/26/2021	Closing Sale	5,096	9,454,456	1855.27	25,480,000	0	1,990,829	0	1,990,829		24,146,137	0	0	(23,489,171)	0	0	0001.....
Russell 2000 OTC Call Option 9RMSS0AA	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley....	4PQUHN3JPFQFN3BB65	02/14/2020	02/12/2021	Closing Sale	1,306	2,203,979	1687.58	261,200	0	785,925	0	785,925		(130,465)	0	0	524,725	0	0	0001.....
Russell 2000 OTC Call Option 9RBCS0DA	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	04/14/2020	04/14/2021	Closing Sale	7,691	9,516,305	1237.33	1,538,200	0	7,770,886	0	7,770,886		(4,152,112)	0	0	6,232,686	0	0	0001.....
Russell 2000 OTC Call Option 9RSGS0AO	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Societe Generale.	02RNE8IBXP4R0TD8PU41	02/07/2020	02/05/2021	Closing Sale	2,369	3,924,912	1656.78	473,800	0	1,365,823	0	1,365,823		(298,015)	0	0	892,023	0	0	0001.....
Russell 2000 OTC Call Option 9RBCS0EC	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	09/14/2020	09/14/2021	Closing Sale	5,085	7,815,492	1536.97	25,425,000	0	3,422,307	0	3,422,307		22,969,134	0	0	(22,002,693)	0	0	0001.....
Russell 2000 OTC Call Option 9RCSS0BO	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	03/06/2020	03/05/2021	Closing Sale	2,384	3,454,940	1449.22	476,800	0	1,771,293	0	1,771,293		(787,900)	0	0	1,294,493	0	0	0001.....
Russell 2000 OTC Call Option 9RBCS0DS	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	06/26/2020	06/28/2021	Closing Sale	4,196	5,785,361	1378.78	839,200	0	3,959,178	0	3,959,178		(1,731,381)	0	0	3,119,978	0	0	0001.....
Russell 2000 OTC Call Option 9RSGS0AU	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Societe Generale.	02RNE8IBXP4R0TD8PU41	04/28/2020	04/28/2021	Closing Sale	7,176	9,315,022	1298.08	1,435,200	0	7,219,630	0	7,219,630		(3,461,540)	0	0	5,784,430	0	0	0001.....
Russell 2000 OTC Call Option 9RBCS0DK	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	06/05/2020	06/07/2021	Closing Sale	4,347	6,551,581	1507.15	869,400	0	3,529,894	0	3,529,894		(1,275,323)	0	0	2,660,494	0	0	0001.....
Russell 2000 OTC Call Option 9RCSS0BM	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	01/28/2020	01/28/2021	Closing Sale	3,285	5,447,548	1658.31	657,000	0	1,472,666	0	1,472,666		(397,417)	0	0	815,666	0	0	0001.....
Russell 2000 OTC Call Option 9RMSS0BY	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley....	4PQUHN3JPFQFN3BB65	09/28/2020	09/28/2021	Closing Sale	3,344	5,050,577	1510.34	16,720,000	0	2,405,807	0	2,405,807		15,024,546	0	0	(14,314,193)	0	0	0001.....
Russell 2000 OTC Call Option 9RBCS0DU	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	06/26/2020	06/28/2021	Closing Sale	5,889	8,119,635	1378.78	1,177,800	0	5,556,625	0	5,556,625		(2,429,958)	0	0	4,378,825	0	0	0001.....
Russell 2000 OTC Call Option 9RMSS0AS	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley....	4PQUHN3JPFQFN3BB65	03/20/2020	03/19/2021	Closing Sale	6,171	6,257,703	1014.05	1,234,200	0	7,858,769	0	7,858,769		(4,685,609)	0	0	6,624,569	0	0	0001.....
Russell 2000 OTC Call Option 9RBCS0DQ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	06/19/2020	06/21/2021	Closing Sale	5,101	7,236,432	1418.63	1,020,200	0	4,424,913	0	4,424,913		(1,914,718)	0	0	3,404,713	0	0	0001.....
Russell 2000 OTC Call Option 9RRBS0DM	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	01/21/2020	01/21/2021	Closing Sale	1,524	2,569,312	1685.9	304,800	0	694,212	0	694,212		(139,703)	0	0	389,412	0	0	0001.....

E19.12

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
Russell 2000 OTC Call Option 9RRBS0DK	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	RBC Capital Markets ES7IP3U3RHIGC71XBU11	01/21/2020	01/21/2021	01/21/2021	Closing Sale	712	1,200,361	1685.9	142,400	0	324,330	0	324,330		(65,268)	0	0	181,930	0	0	0001.....
Russell 2000 OTC Call Option 9RMSSOCA	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPFQFN3BB65	10/07/2020	10/07/2021	10/07/2021	Closing Sale	4,345	6,999,969	1611.04	21,725,000	0	2,776,672	0	2,776,672		19,872,694	0	0	(18,948,328)	0	0	0001.....
Russell 2000 OTC Call Option 9RMSSOBO	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPFQFN3BB65	08/14/2020	08/13/2021	08/13/2021	Closing Sale	4,908	7,744,235	1577.88	981,600	0	3,166,789	0	3,166,789		(1,197,130)	0	0	2,185,189	0	0	0001.....
Russell 2000 OTC Call Option 9RMSSOAE	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPFQFN3BB65	02/14/2020	02/12/2021	02/12/2021	Closing Sale	1,875	3,164,213	1687.58	375,000	0	1,128,338	0	1,128,338		(187,306)	0	0	753,338	0	0	0001.....
Russell 2000 OTC Call Option 9RMSSOAM	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPFQFN3BB65	02/28/2020	02/26/2021	02/26/2021	Closing Sale	5,241	7,737,970	1476.43	1,048,200	0	3,797,733	0	3,797,733		(1,589,958)	0	0	2,749,533	0	0	0001.....
Russell 2000 OTC Call Option 9RBCS0DM	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/12/2020	06/14/2021	06/14/2021	Closing Sale	6,163	8,552,333	1387.69	1,232,600	0	5,783,729	0	5,783,729		(2,483,757)	0	0	4,551,129	0	0	0001.....
Russell 2000 OTC Call Option 9RMSSOAG	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPFQFN3BB65	02/21/2020	02/19/2021	02/19/2021	Closing Sale	1,211	2,032,797	1678.61	242,200	0	712,165	0	712,165		(134,369)	0	0	469,965	0	0	0001.....
Russell 2000 OTC Call Option 9RSGS0AS	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Societe Generale. O2RNE8IBXP4R0TD8PU41	04/28/2020	04/28/2021	04/28/2021	Closing Sale	4,300	5,581,744	1298.08	860,000	0	4,326,144	0	4,326,144		(2,074,222)	0	0	3,466,144	0	0	0001.....
Russell 2000 OTC Call Option 9RMSS0BU	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPFQFN3BB65	09/04/2020	09/07/2021	09/07/2021	Closing Sale	4,144	6,362,283	1535.3	20,720,000	0	3,067,845	0	3,067,845		18,716,623	0	0	(17,652,155)	0	0	0001.....
Russell 2000 OTC Call Option 9RMSS0BA	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPFQFN3BB65	05/28/2020	05/28/2021	05/28/2021	Closing Sale	6,921	9,694,037	1400.67	1,384,200.00	0	6,009,518	0	6,009,518		(2,691,518)	0	0	4,625,318	0	0	0001.....
Russell 2000 OTC Call Option 9RBCS0DW	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/28/2020	07/28/2021	07/28/2021	Closing Sale	4,005	5,886,389	1469.76	801,000	0	3,024,564	0	3,024,564		(1,339,121)	0	0	2,223,564	0	0	0001.....
Russell 2000 OTC Call Option 9RMSS0BS	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPFQFN3BB65	08/28/2020	08/27/2021	08/27/2021	Closing Sale	2,731	4,310,447	1578.34	13,655,000	0	1,908,450	0	1,908,450		12,437,220	0	0	(11,746,550)	0	0	0001.....
Russell 2000 OTC Call Option 9RSGS0AM	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Societe Generale. O2RNE8IBXP4R0TD8PU41	01/07/2020	01/07/2021	01/07/2021	Closing Sale	2,671	4,429,346	1658.31	534,200	0	1,171,434	0	1,171,434		(310,773)	0	0	637,234	0	0	0001.....
Russell 2000 OTC Call Option 9RMSSOAU	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPFQFN3BB65	05/14/2020	05/14/2021	05/14/2021	Closing Sale	7,184	8,890,559	1237.55	1,436,800	0	7,091,183	0	7,091,183		(3,893,426)	0	0	5,654,383	0	0	0001.....
Russell 2000 OTC Call Option 9RMSSOAK	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPFQFN3BB65	02/28/2020	02/26/2021	02/26/2021	Closing Sale	4,032	5,952,966	1476.43	806,400	0	2,921,668	0	2,921,668		(1,223,185)	0	0	2,115,268	0	0	0001.....
Russell 2000 OTC Call Option 9RBCS0EI	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/13/2020	11/12/2021	11/12/2021	Closing Sale	5,593	9,754,416	1744.04	27,965,000	0	3,734,670	0	3,734,670		26,096,884	0	0	(24,230,330)	0	0	0001.....
Russell 2000 OTC Call Option 9RBCS0EK	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/27/2020	11/26/2021	11/26/2021	Closing Sale	2,721	5,048,190	1855.27	13,605,000	0	1,063,013	0	1,063,013		12,892,786	0	0	(12,541,987)	0	0	0001.....
Russell 2000 OTC Call Option 9RMSS0BM	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPFQFN3BB65	08/14/2020	08/13/2021	08/13/2021	Closing Sale	3,943	6,221,581	1577.88	788,600	0	2,544,142	0	2,544,142		(961,753)	0	0	1,755,542	0	0	0001.....
Russell 2000 OTC Call Option 9RSGS0BA	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Societe Generale. O2RNE8IBXP4R0TD8PU41	10/21/2020	10/21/2021	10/21/2021	Closing Sale	3,728	5,978,892	1603.78	18,640,000	0	2,581,304	0	2,581,304		17,017,801	0	0	(16,058,696)	0	0	0001.....
Russell 2000 OTC Call Option 9RMSSOAC	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPFQFN3BB65	02/14/2020	02/12/2021	02/12/2021	Closing Sale	5,539	9,347,506	1687.58	1,107,800	0	3,333,259	0	3,333,259		(553,328)	0	0	2,225,459	0	0	0001.....
Russell 2000 OTC Call Option 9RMSS0BE	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPFQFN3BB65	07/14/2020	07/14/2021	07/14/2021	Closing Sale	3,525	5,034,617	1428.26	705,000	0	2,728,695	0	2,728,695		(1,302,503)	0	0	2,023,695	0	0	0001.....
Russell 2000 OTC Call Option 9RSGS0AY	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Societe Generale. O2RNE8IBXP4R0TD8PU41	10/14/2020	10/14/2021	10/14/2021	Closing Sale	4,822	7,819,596	1621.65	24,110,000	0	3,146,500	0	3,146,500		22,087,007	0	0	(20,963,500)	0	0	0001.....

E19.13

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
Russell 2000 OTC Call Option 9RSGS0BC	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Societe Generale. O2RNE8IBXP4R0TD8PU41	12/07/2020	12/07/2021	12/07/2021	Closing Sale	3,263	6,171,149	1891.25	16,315,000	0	1,182,968	0	1,182,968		15,524,101	0	0	(15,132,032)	0	0	0001.....
Russell 2000 OTC Call Option 9RBCS0DO	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/12/2020	06/14/2021	06/14/2021	Closing Sale	4,805	6,667,850	1387.69	961,000	0	4,509,300	0	4,509,300		(1,936,468)	0	0	3,548,300	0	0	0001.....
Russell 2000 OTC Call Option 9RMSS0CO	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPFQFN3BB65	12/21/2020	12/21/2021	12/21/2021	Closing Sale	2,653	5,227,285	1970.33	13,265,000	0	617,141	0	617,141		12,740,958	0	0	(12,647,859)	0	0	0001.....
Russell 2000 OTC Call Option 9RSGS0AQ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Societe Generale. O2RNE8IBXP4R0TD8PU41	04/07/2020	04/07/2021	04/07/2021	Closing Sale	6,521	7,428,528	1139.17	1,304,200	0	7,067,988	0	7,067,988		(4,144,583)	0	0	5,763,788	0	0	0001.....
Russell 2000 OTC Call Option 9RMSS0BG	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPFQFN3BB65	07/14/2020	07/14/2021	07/14/2021	Closing Sale	7,534	10,760,511	1428.26	1,506,800	0	5,832,054	0	5,832,054		(2,783,845)	0	0	4,325,254	0	0	0001.....
Russell 2000 OTC Call Option 9RMSS0CE	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPFQFN3BB65	10/28/2020	10/28/2021	10/28/2021	Closing Sale	4,000	6,173,120	1543.28	20,000,000	0	3,018,800	0	3,018,800		18,059,078	0	0	(16,981,200)	0	0	0001.....
Russell 2000 OTC Call Option 9RMSS0CQ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPFQFN3BB65	12/28/2020	12/28/2021	12/28/2021	Closing Sale	3,789	7,563,791	1996.25	18,945,000	0	948,235	0	948,235		18,243,865	0	0	(17,996,765)	0	0	0001.....
Russell 2000 OTC Call Option 9RBCS0CU	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/06/2020	03/05/2021	03/05/2021	Closing Sale	1,759	2,549,178	1449.22	351,800	0	1,306,923	0	1,306,923		(581,341)	0	0	955,123	0	0	0001.....
Russell 2000 OTC Call Option 9RCS0BK	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	01/28/2020	01/28/2021	01/28/2021	Closing Sale	3,567	5,915,192	1658.31	713,400	0	1,599,086	0	1,599,086		(431,533)	0	0	885,686	0	0	0001.....
Russell 2000 OTC Call Option 9RMSS0AI	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPFQFN3BB65	02/21/2020	02/19/2021	02/19/2021	Closing Sale	1,369	2,298,017	1678.61	273,800	0	805,082	0	805,082		(151,900)	0	0	531,282	0	0	0001.....
Russell 2000 OTC Call Option 9RRBS0DG	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	RBC Capital Markets ES7IP3U3RHIGC71XBU11	01/14/2020	01/14/2021	01/14/2021	Closing Sale	4,028	6,749,885	1675.741	805,600	0	1,931,861	0	1,931,861		(400,989)	0	0	1,126,261	0	0	0001.....
Russell 2000 OTC Call Option 9RRBS0DI	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	RBC Capital Markets ES7IP3U3RHIGC71XBU11	01/14/2020	01/14/2021	01/14/2021	Closing Sale	2,650	4,440,714	1675.741	530,000	0	1,270,961	0	1,270,961		(263,809)	0	0	740,961	0	0	0001.....
Russell 2000 OTC Call Option 9RMSS0BK	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPFQFN3BB65	07/28/2020	07/28/2021	07/28/2021	Closing Sale	5,602	8,233,596	1469.76	1,120,400	0	4,230,614	0	4,230,614		(1,873,098)	0	0	3,110,214	0	0	0001.....
Russell 2000 OTC Call Option 9RBCS0EA	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/21/2020	08/20/2021	08/20/2021	Closing Sale	3,289	5,106,107	1552.48	16,445,000	0	2,023,130	0	2,023,130		14,911,262	0	0	(14,421,870)	0	0	0001.....
Russell 2000 OTC Call Option 9RMSS0AY	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPFQFN3BB65	05/28/2020	05/28/2021	05/28/2021	Closing Sale	3,606	5,050,816	1400.67	721,200	0	3,131,097	0	3,131,097		(1,402,343)	0	0	2,409,897	0	0	0001.....
Russell 2000 OTC Call Option 9RBCS0CW	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/27/2020	03/26/2021	03/26/2021	Closing Sale	5,926	6,708,173	1131.99	1,185,200	0	6,456,318	0	6,456,318		(3,806,849)	0	0	5,271,118	0	0	0001.....
Russell 2000 OTC Call Option 9RBCS0DE	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/21/2020	04/21/2021	04/21/2021	Closing Sale	4,496	5,328,165	1185.09	899,200	0	4,741,212	0	4,741,212		(2,658,366)	0	0	3,842,012	0	0	0001.....
Russell 2000 OTC Call Option 9RMSS0BW	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPFQFN3BB65	09/14/2020	09/14/2021	09/14/2021	Closing Sale	3,759	5,777,470	1536.97	18,795,000	0	2,529,882	0	2,529,882		16,979,543	0	0	(16,265,118)	0	0	0001.....
Russell 2000 OTC Call Option 9RSGS0AK	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Societe Generale. O2RNE8IBXP4R0TD8PU41	01/07/2020	01/07/2021	01/07/2021	Closing Sale	772	1,280,215	1658.31	154,400	0	338,580	0	338,580		(89,823)	0	0	184,180	0	0	0001.....
Russell 2000 OTC Call Option 9RSGS0AW	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Societe Generale. O2RNE8IBXP4R0TD8PU41	10/14/2020	10/14/2021	10/14/2021	Closing Sale	3,441	5,580,098	1621.65	17,205,000	0	2,245,356	0	2,245,356		15,761,383	0	0	(14,959,644)	0	0	0001.....
Russell 2000 OTC Call Option 9RMSS0BI	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPFQFN3BB65	07/21/2020	07/21/2021	07/21/2021	Closing Sale	3,886	5,780,464	1487.51	777,200	0	2,901,023	0	2,901,023		(1,234,500)	0	0	2,123,823	0	0	0001.....
Russell 2000 OTC Call Option 9RMSS0CK	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPFQFN3BB65	11/20/2020	11/19/2021	11/19/2021	Closing Sale	3,522	6,287,967	1785.34	17,610,000	0	1,964,642	0	1,964,642		16,530,006	0	0	(15,645,358)	0	0	0001.....

E19.14

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
Russell 2000 OTC Call Option 9RBCS0DY	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	08/07/2020	08/06/2021	Closing Sale	5,552	8,712,143	1569.19	1,110,400	0	3,767,426	0	3,767,426		(1,387,706)	0	0	2,657,026	0	0	0001.....
Russell 2000 OTC Call Option 9RBCS0EE	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	09/21/2020	09/21/2021	Closing Sale	4,332	6,434,103	1485.25	21,660,000	0	3,036,429	0	3,036,429		19,374,258	0	0	(18,623,571)	0	0	0001.....
Russell 2000 OTC Call Option 9RMSS0CS	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley....	4PQUHN3JPFQFN3BB65	12/28/2020	12/28/2021	Closing Sale	2,922	5,833,043	1996.25	14,610,000	0	731,260	0	731,260		14,069,299	0	0	(13,878,740)	0	0	0001.....
Russell 2000 OTC Call Option 9RRBS0DE	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	01/14/2020	01/14/2021	Closing Sale	865	1,449,516	1675.741	173,000	0	414,861	0	414,861		(86,111)	0	0	241,861	0	0	0001.....
Russell 2000 OTC Call Option 9RMSS0AO	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley....	4PQUHN3JPFQFN3BB65	03/13/2020	03/12/2021	Closing Sale	5,288	6,399,220	1210.14	1,057,600	0	6,042,333	0	6,042,333		(2,987,598)	0	0	4,984,733	0	0	0001.....
Russell 2000 OTC Call Option 9RMSS0BQ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley....	4PQUHN3JPFQFN3BB65	08/28/2020	08/27/2021	Closing Sale	6,072	9,583,680	1578.34	30,360,000	0	4,243,174	0	4,243,174		27,652,434	0	0	(26,116,826)	0	0	0001.....
Russell 2000 OTC Call Option 9RBCS0DC	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	04/14/2020	04/14/2021	Closing Sale	5,011	6,200,261	1237.33	1,002,200	0	5,063,049	0	5,063,049		(2,705,270)	0	0	4,060,849	0	0	0001.....
Russell 2000 OTC Call Option 9RMSS0CC	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley....	4PQUHN3JPFQFN3BB65	10/28/2020	10/28/2021	Closing Sale	4,332	6,685,489	1543.28	21,660,000	0	3,269,360	0	3,269,360		19,557,981	0	0	(18,390,640)	0	0	0001.....
Russell 2000 OTC Call Option 9RMSS0AQ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley....	4PQUHN3JPFQFN3BB65	03/13/2020	03/12/2021	Closing Sale	4,810	5,820,773	1210.14	962,000	0	5,496,147	0	5,496,147		(2,717,539)	0	0	4,534,147	0	0	0001.....
Russell 2000 OTC Call Option 9RBCS0DI	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	05/21/2020	05/21/2021	Closing Sale	4,082	5,500,740	1347.56	816,400	0	3,541,992	0	3,541,992		(1,786,946)	0	0	2,725,592	0	0	0001.....
Russell 2000 OTC Call Option 9RMSS0AW	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley....	4PQUHN3JPFQFN3BB65	05/14/2020	05/14/2021	Closing Sale	5,399	6,681,532	1237.55	1,079,800	0	5,329,245	0	5,329,245		(2,926,031)	0	0	4,249,445	0	0	0001.....
Russell 2000 OTC Call Option 9RBCS0EG	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	09/28/2020	09/28/2021	Closing Sale	5,763	8,704,089	1510.34	28,815,000	0	4,146,133	0	4,146,133		25,893,080	0	0	(24,668,867)	0	0	0001.....
Russell 2000 OTC Call Option 9RMSS0BC	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley....	4PQUHN3JPFQFN3BB65	07/07/2020	07/07/2021	Closing Sale	3,855	5,458,680	1416	771,000	0	3,226,057	0	3,226,057		(1,463,541)	0	0	2,455,057	0	0	0001.....
Russell 2000 OTC Call Option 9RSGS0BG	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Societe Generale.	O2RNE8IBXP4R0TD8PU41	12/14/2020	12/14/2021	Closing Sale	4,630	8,861,172	1913.86	23,150,000	0	1,138,008	0	1,138,008		22,086,969	0	0	(22,011,992)	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0XO	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	10/14/2020	10/14/2021	Closing Sale	2,112	7,368,071	3488.67	10,560,000	0	2,005,534	0	2,005,534		9,636,988	0	0	(8,554,466)	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0DU	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley....	4PQUHN3JPFQFN3BB65	04/21/2020	04/21/2021	Closing Sale	36,014	98,554,472	2736.56	7,202,800	0	51,747,076	0	51,747,076		(29,763,643)	0	0	44,544,276	0	0	0001.....
S&P 500 OTC Call Option 9SMLS0QQ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America...	EYKN6V0ZC88VD9ULB80	05/07/2020	05/07/2021	Closing Sale	8,188	23,591,184	2881.19	1,637,600	0	11,065,345	0	11,065,345		(5,663,078)	0	0	9,427,745	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0ZK	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	12/21/2020	12/21/2021	Closing Sale	1,371	5,065,735	3694.92	405,514	0	1,308,359	0	1,308,359		(38,610)	0	0	902,845	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0JM	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley....	4PQUHN3JPFQFN3BB65	09/21/2020	09/21/2021	Closing Sale	5,827	19,118,737	3281.06	29,135,000	0	6,253,129	0	6,253,129		25,714,289	0	0	(22,881,871)	0	0	0001.....
S&P 500 OTC Call Option 9SCS0MBV	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Credit Suisse FB Int	E58DKGMJYYYJLN8C386E	08/28/2020	08/27/2021	Closing Sale	407	1,427,760	3508.01	16,992	0	73,515	0	73,515		10,998	0	0	56,522	0	0	0001.....
S&P 500 OTC Call Option 9SSGS0CO	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Societe Generale.	O2RNE8IBXP4R0TD8PU41	10/14/2020	10/14/2021	Closing Sale	930	3,244,612	3488.83	4,650,000	0	882,973	0	882,973		4,243,666	0	0	(3,767,027)	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0YX	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	11/20/2020	11/19/2021	Closing Sale	49,685	176,756,375	3557.54	248,425,000	0	56,661,768	0	56,661,768		228,399,303	0	0	(191,763,232)	0	0	0001.....

E19.15

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 OTC Call Option 9SSGS0CI	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Societe Generale. O2RNE8IBXP4R0TD8PU41	05/14/2020	05/14/2021	05/14/2021	Closing Sale	3,888	11,091,725	2852.81.....	777,600	0	5,136,211	0	5,136,211		(2,798,987)	0	0	4,358,611	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0IU	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPFQFN3BB65	08/28/2020	08/27/2021	08/27/2021	Closing Sale	12,216	42,853,850	3508.01.....	61,080,000	0	12,232,614	0	12,232,614		56,166,188	0	0	(48,847,386)	0	0	0001.....
S&P 500 OTC Call Option 9SCSM0BP	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	03/27/2020	03/26/2021	03/26/2021	Closing Sale	476	1,209,740	2541.47.....	11,414	0	35,354	0	35,354		(2,155)	0	0	23,940	0	0	0001.....
S&P 500 OTC Call Option 9SSGS0CW	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Societe Generale. O2RNE8IBXP4R0TD8PU41	10/21/2020	10/21/2021	10/21/2021	Closing Sale	5,375	18,466,135	3435.56.....	26,875,000	0	5,988,933	0	5,988,933		24,301,264	0	0	(20,886,068)	0	0	0001.....
S&P 500 OTC Call Option 9SMLS0RC	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America... EYKN6V0ZCB8VD9IULB80	07/21/2020	07/21/2021	07/21/2021	Closing Sale	8,611	28,048,610	3257.3.....	1,722,200	0	9,484,069	0	9,484,069		(3,303,717)	0	0	7,761,869	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0US	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/14/2020	07/14/2021	07/14/2021	Closing Sale	7,281	23,281,143	3197.52.....	1,456,200	0	8,568,135	0	8,568,135		(3,137,574)	0	0	7,111,935	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0HT	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPFQFN3BB65	07/21/2020	07/21/2021	07/21/2021	Closing Sale	9,039	29,442,735	3257.3.....	1,807,800	0	9,955,464	0	9,955,464		(3,467,924)	0	0	8,147,664	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0DA	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPFQFN3BB65	03/27/2020	03/26/2021	03/26/2021	Closing Sale	1,983	5,039,735	2541.47.....	396,600	0	2,841,778	0	2,841,778		(2,010,702)	0	0	2,445,178	0	0	0001.....
S&P 500 OTC Call Option 9SCTS0AK	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Citigroup..... 5493008GOWFH1UU8231	08/21/2020	08/20/2021	08/20/2021	Closing Sale	10,916	37,083,399	3397.16.....	54,580,000	0	11,401,871	0	11,401,871		49,305,462	0	0	(43,178,129)	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0CE	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPFQFN3BB65	03/13/2020	03/12/2021	03/12/2021	Closing Sale	3,394	9,201,202	2711.02.....	678,800	0	4,182,494	0	4,182,494		(2,874,323)	0	0	3,503,694	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0BM	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPFQFN3BB65	02/21/2020	02/19/2021	02/19/2021	Closing Sale	6,383	21,304,858	3337.75.....	1,276,600	0	3,631,672	0	3,631,672		(1,530,991)	0	0	2,355,072	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0AD	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPFQFN3BB65	04/14/2020	04/14/2021	04/14/2021	Closing Sale	494	1,405,954	2846.06.....	16,450	0	187,828	0	187,828		(99,992)	0	0	171,379	0	0	0001.....
S&P 500 OTC Call Option 9SCTM0AB	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Citigroup..... 5493008GOWFH1UU8231	09/14/2020	09/14/2021	09/14/2021	Closing Sale	480	1,624,099	3383.54.....	19,003	0	219,851	0	219,851		(45,486)	0	0	200,848	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0FI	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPFQFN3BB65	05/28/2020	05/28/2021	05/28/2021	Closing Sale	7,775	23,556,151	3029.73.....	1,555,000	0	9,130,805	0	9,130,805		(4,357,523)	0	0	7,575,805	0	0	0001.....
S&P 500 OTC Call Option 9SMLS0SI	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America... EYKN6V0ZCB8VD9IULB80	11/20/2020	11/19/2021	11/19/2021	Closing Sale	10,987	39,086,692	3557.54.....	54,935,000	0	12,529,795	0	12,529,795		50,506,655	0	0	(42,405,205)	0	0	0001.....
S&P 500 OTC Call Option 9SMLA0DJ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America... EYKN6V0ZCB8VD9IULB80	08/14/2020	08/13/2021	08/13/2021	Closing Sale	829	2,796,093	3372.85.....	137,564	0	411,835	0	411,835		(114,757)	0	0	274,271	0	0	0001.....
S&P 500 OTC Call Option 9SMLA0DF	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America... EYKN6V0ZCB8VD9IULB80	03/27/2020	03/26/2021	03/26/2021	Closing Sale	3,427	8,709,618	2541.47.....	766,449	0	2,935,547	0	2,935,547		(2,077,849)	0	0	2,169,099	0	0	0001.....
S&P 500 OTC Call Option 9SMLS0RG	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America... EYKN6V0ZCB8VD9IULB80	08/07/2020	08/06/2021	08/06/2021	Closing Sale	6,708	22,480,386	3351.28.....	1,341,600	0	7,279,790	0	7,279,790		(2,103,023)	0	0	5,938,190	0	0	0001.....
S&P 500 OTC Call Option 9SBCA0AQ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/21/2020	08/20/2021	08/20/2021	Closing Sale	10,347	35,150,415	3397.16.....	1,701,254	0	5,104,970	0	5,104,970		(1,311,741)	0	0	3,403,717	0	0	0001.....
S&P 500 OTC Call Option 9SSGA0AT	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Societe Generale. O2RNE8IBXP4R0TD8PU41	07/28/2021	07/28/2022	09/16/2021	Closing Sale	68	299,244	4400.64.....	0	11,191	12,910	12,910		0	0	0	1,719	0	0	0001.....	
S&P 500 OTC Call Option 9SMLS0RU	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America... EYKN6V0ZCB8VD9IULB80	09/14/2020	09/14/2021	09/14/2021	Closing Sale	7,339	24,831,800	3383.54.....	36,695,000	0	7,775,744	0	7,775,744		32,996,350	0	0	(28,919,256)	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0AQ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPFQFN3BB65	02/14/2020	02/12/2021	02/12/2021	Closing Sale	4,921	16,633,767	3380.16.....	984,200	0	2,729,531	0	2,729,531		(968,641)	0	0	1,745,331	0	0	0001.....

E19.16

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 OTC Call Option 9SMSS0KR	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley....	4PQUHN3JPFQFN3BB65	12/07/2020	12/07/2021	12/07/2021	Closing Sale	2,268	8,373,365	3691.96	11,340,000	0	2,256,184	2,256,184		-10,614,544	0	0	(9,083,816)	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0WY	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	09/21/2020	09/21/2021	09/21/2021	Closing Sale	4,653	15,266,772	3281.06	23,265,000	0	4,993,274	4,993,274		-20,533,480	0	0	(18,271,726)	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0XS	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	10/14/2020	10/14/2021	10/14/2021	Closing Sale	7,526	26,255,730	3488.67	37,630,000	0	7,146,614	7,146,614		-34,340,896	0	0	(30,483,386)	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0KC	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley....	4PQUHN3JPFQFN3BB65	11/13/2020	11/12/2021	11/12/2021	Closing Sale	5,947	21,320,887	3585.15	29,735,000	0	6,528,022	6,528,022		-27,467,412	0	0	(23,206,978)	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0UC	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	06/12/2020	06/14/2021	06/14/2021	Closing Sale	1,716	5,218,888	3041.31	343,200	0	2,082,949	2,082,949		(953,112)	0	0	(1,739,749)	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0JA	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley....	4PQUHN3JPFQFN3BB65	09/04/2020	09/07/2021	09/07/2021	Closing Sale	5,920	20,287,603	3426.96	29,600,000	0	6,470,974	6,470,974		-26,829,877	0	0	(23,129,026)	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0XQ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	10/14/2020	10/14/2021	10/14/2021	Closing Sale	7,793	27,187,205	3488.67	38,965,000	0	7,400,155	7,400,155		-35,559,209	0	0	(31,564,845)	0	0	0001.....
S&P 500 OTC Call Option 9SCS0HG	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	01/28/2020	01/28/2021	01/28/2021	Closing Sale	3,379	11,070,415	3276.24	675,800	0	1,727,142	1,727,142		(964,019)	0	0	(1,051,342)	0	0	0001.....
S&P 500 OTC Call Option 9SCTM0AD	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Citigroup.....	5493008GOWFH1UU8231	10/07/2020	10/07/2021	10/07/2021	Closing Sale	3,997	13,667,542	3419.45	113,454	0	848,934	848,934		(204,722)	0	0	(735,481)	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0J	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley....	4PQUHN3JPFQFN3BB65	09/28/2020	09/28/2021	09/28/2021	Closing Sale	6,060	20,310,696	3351.6	30,300,000	0	6,066,242	6,066,242		-27,064,458	0	0	(24,233,758)	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0EK	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley....	4PQUHN3JPFQFN3BB65	05/14/2020	05/14/2021	05/14/2021	Closing Sale	915	2,610,083	2852.55	183,000	0	1,208,986	1,208,986		(658,931)	0	0	(1,025,986)	0	0	0001.....
S&P 500 OTC Call Option 9SMLM0AO	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America...	EYKN6V0ZCB8VD9IULB80	07/14/2020	07/14/2021	07/14/2021	Closing Sale	255	815,368	3197.52	11,973	0	128,412	128,412		(36,890)	0	0	(116,439)	0	0	0001.....
S&P 500 OTC Call Option 9SSG0CC	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Societe Generale.	O2RNE8IBXP4R0TD8PU41	02/21/2020	02/19/2021	02/19/2021	Closing Sale	6,942	23,170,661	3337.75	1,388,400	0	3,949,720	3,949,720		(1,665,069)	0	0	(2,561,320)	0	0	0001.....
S&P 500 OTC Call Option 9SSGA0AP	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Societe Generale.	O2RNE8IBXP4R0TD8PU41	12/28/2020	12/28/2021	12/28/2021	Closing Sale	2,362	8,822,920	3735.36	377,613	0	1,241,596	1,241,596		(22,251)	0	0	(863,983)	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0IS	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley....	4PQUHN3JPFQFN3BB65	08/28/2020	08/27/2021	08/27/2021	Closing Sale	8,459	29,674,257	3508.01	42,295,000	0	8,470,504	8,470,504		-38,892,418	0	0	(33,824,496)	0	0	0001.....
S&P 500 OTC Call Option 9SCSS0GY	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	01/14/2020	01/14/2021	01/14/2021	Closing Sale	3,366	11,051,083	3283.15	673,200	0	1,724,705	1,724,705		(917,431)	0	0	(1,051,505)	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0GK	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley....	4PQUHN3JPFQFN3BB65	06/19/2020	06/21/2021	06/21/2021	Closing Sale	24,899	77,130,628	3097.74	4,979,800	0	28,062,418	28,062,418		(12,652,293)	0	0	(23,082,618)	0	0	0001.....
S&P 500 OTC Call Option 9SUBS0AK	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	UBS.....	5493001KJTIIGC8Y1R12..	12/21/2020	12/21/2021	12/21/2021	Closing Sale	12,200	45,078,024	3694.92	61,000,000	0	11,642,582	11,642,582		-57,047,905	0	0	(49,357,418)	0	0	0001.....
S&P 500 OTC Call Option 9SMLA0DL	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America...	EYKN6V0ZCB8VD9IULB80	09/04/2020	09/07/2021	09/07/2021	Closing Sale	902	3,091,118	3426.96	188,554	0	457,100	457,100		(64,155)	0	0	(268,546)	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0VH	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	08/07/2020	08/06/2021	08/06/2021	Closing Sale	2,548	8,539,061	3351.28	509,600	0	2,765,192	2,765,192		(798,823)	0	0	(2,255,592)	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0EE	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley....	4PQUHN3JPFQFN3BB65	04/28/2020	04/28/2021	04/28/2021	Closing Sale	12,678	36,302,058	2863.39	2,535,600	0	16,732,298	16,732,298		(8,955,282)	0	0	(14,196,698)	0	0	0001.....
S&P 500 OTC Call Option 9SCSS0GO	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	01/07/2020	01/07/2021	01/07/2021	Closing Sale	3,358	10,870,450	3237.18	671,600	0	1,902,676	1,902,676		(1,068,437)	0	0	(1,231,076)	0	0	0001.....

E19.17

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 OTC Call Option 9SMLS0SW	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America... EYKN6V0ZCB8VD9IULB80	12/07/2020	12/07/2021	12/07/2021	Closing Sale	3,646	13,460,886	3691.96	18,230,000	0	3,627,004	0	3,627,004		17,063,768	0	0	(14,602,996)	0	0	0001.....
S&P 500 OTC Call Option 9SMLA0DK	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America... EYKN6V0ZCB8VD9IULB80	08/28/2020	08/27/2021	08/27/2021	Closing Sale	2,068	7,254,565	3508.01	364,899	0	833,045	0	833,045		(56,704)	0	0	468,146	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0VP	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/14/2020	08/13/2021	08/13/2021	Closing Sale	6,893	23,249,055	3372.85	1,378,600	0	7,548,869	0	7,548,869		(2,063,068)	0	0	6,170,269	0	0	0001.....
S&P 500 OTC Call Option 9SMSMOAH	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley... 4PQUHN3JPFGNF3BB65	05/14/2020	05/14/2021	05/14/2021	Closing Sale	316	901,390	2852.5	11,905	0	139,678	0	139,678		(65,579)	0	0	127,773	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0YU	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/28/2020	10/28/2021	10/28/2021	Closing Sale	6,221	20,349,078	3271.03	31,105,000	0	8,245,251	0	8,245,251		27,325,630	0	0	(22,859,749)	0	0	0001.....
S&P 500 OTC Call Option 9SCSS0HE	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	01/28/2020	01/28/2021	01/28/2021	Closing Sale	5,186	16,990,581	3276.24	1,037,200	0	2,650,772	0	2,650,772		(1,479,551)	0	0	1,613,572	0	0	0001.....
S&P 500 OTC Call Option 9SMSA0AB	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley... 4PQUHN3JPFGNF3BB65	10/28/2020	10/28/2021	10/28/2021	Closing Sale	2,438	7,974,771	3271.03	500,009	0	1,992,873	0	1,992,873		(676,623)	0	0	1,492,864	0	0	0001.....
S&P 500 OTC Call Option 9SCTM0AF	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Citigroup..... 5493008GOWFHX1UU8231	10/28/2020	10/28/2021	10/28/2021	Closing Sale	537	1,756,543	3271.03	17,216	0	168,945	0	168,945		(27,257)	0	0	151,729	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0IO	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley... 4PQUHN3JPFGNF3BB65	08/21/2020	08/20/2021	08/20/2021	Closing Sale	3,321	11,281,968	3397.16	16,605,000	0	3,468,818	0	3,468,818		15,000,315	0	0	(13,136,182)	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0QA	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/21/2020	01/21/2021	01/21/2021	Closing Sale	666	2,211,646	3320.79	133,200	0	354,498	0	354,498		(158,713)	0	0	221,298	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0HZ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley... 4PQUHN3JPFGNF3BB65	07/21/2020	07/21/2021	07/21/2021	Closing Sale	6,730	21,921,629	3257.3	1,346,000	0	7,412,355	0	7,412,355		(2,582,048)	0	0	6,066,355	0	0	0001.....
S&P 500 OTC Call Option 9SMLS0RK	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America... EYKN6V0ZCB8VD9IULB80	08/07/2020	08/06/2021	08/06/2021	Closing Sale	6,913	23,167,399	3351.28	1,382,600	0	7,502,264	0	7,502,264		(2,167,293)	0	0	6,119,664	0	0	0001.....
S&P 500 OTC Call Option 9SBCA0AN	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/12/2020	06/14/2021	06/14/2021	Closing Sale	929	2,825,377	3041.31	191,021	0	583,797	0	583,797		(290,204)	0	0	392,776	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0IL	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley... 4PQUHN3JPFGNF3BB65	08/21/2020	08/20/2021	08/20/2021	Closing Sale	1,242	4,219,273	3397.16	348,046	0	1,297,281	0	1,297,281		(252,080)	0	0	949,236	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0CG	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley... 4PQUHN3JPFGNF3BB65	03/13/2020	03/12/2021	03/12/2021	Closing Sale	1,005	2,725,419	2711.86	201,000	0	1,237,634	0	1,237,634		(850,286)	0	0	1,036,634	0	0	0001.....
S&P 500 OTC Call Option 9SBCA0AT	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/16/2021	12/21/2021	12/21/2021	Closing Sale	10,720	39,609,542	3694.92	1,826,918	99,406	5,886,091	0	5,886,091		(166,888)	0	0	3,959,767	0	0	0001.....
S&P 500 OTC Call Option 9SSG00DG	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Societe Generale. O2RNE8IBXP4R0TD8PU41	12/21/2020	12/21/2021	12/21/2021	Closing Sale	11,855	43,803,277	3694.92	59,275,000	0	11,313,345	0	11,313,345		55,434,665	0	0	(47,961,655)	0	0	0001.....
S&P 500 OTC Call Option 9SCTS0AU	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Citigroup..... 5493008GOWFHX1UU8231	11/06/2020	11/05/2021	11/05/2021	Closing Sale	6,777	23,783,475	3509.44	33,885,000	0	8,051,686	0	8,051,686		30,964,453	0	0	(25,833,314)	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0DG	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley... 4PQUHN3JPFGNF3BB65	04/07/2020	04/07/2021	04/07/2021	Closing Sale	9,254	24,610,180	2659.41	1,850,800	0	13,145,677	0	13,145,677		(8,320,436)	0	0	11,294,877	0	0	0001.....
S&P 500 OTC Call Option 9SCTS0AI	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Citigroup..... 5493008GOWFHX1UU8231	08/21/2020	08/20/2021	08/20/2021	Closing Sale	11,178	37,973,454	3397.16	55,890,000	0	11,675,533	0	11,675,533		50,488,865	0	0	(44,214,467)	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0CW	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley... 4PQUHN3JPFGNF3BB65	03/20/2020	03/19/2021	03/19/2021	Closing Sale	17,984	41,451,681	2304.92	3,596,800	0	28,921,509	0	28,921,509		(22,435,669)	0	0	25,324,709	0	0	0001.....
S&P 500 OTC Call Option 9SCMS0CC	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	12/28/2020	12/28/2021	12/28/2021	Closing Sale	524	1,957,329	3735.36	18,779	0	131,705	0	131,705		(4,971)	0	0	112,926	0	0	0001.....

E19.18

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 OTC Call Option 9SMSS0HX	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley....	4PQUHN3JPF6FN3BB65	07/21/2020	07/21/2021	Closing Sale	10,210	33,257,033	3257.3.....	2,042,000	0	11,245,192	0	11,245,192		(3,917,193)	0	0	9,203,192	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0ZL	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	12/21/2020	12/21/2021	Closing Sale	64,000	236,474,880	3694.92.....	320,000,000	0	61,075,840	0	61,075,840		299,267,697	0	0	(258,924,160)	0	0	0001.....
S&P 500 OTC Call Option 9SCSM0BY	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	11/20/2020	11/19/2021	Closing Sale	301	1,070,820	3557.54.....	13,063	0	107,137	0	107,137		(10,688)	0	0	94,074	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0GC	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley....	4PQUHN3JPF6FN3BB65	06/19/2020	06/21/2021	Closing Sale	23,655	73,277,040	3097.74.....	4,731,000	0	26,660,368	0	26,660,368		(12,020,161)	0	0	21,929,368	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0VT	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	08/21/2020	08/20/2021	Closing Sale	606	2,141,028	3533.05.....	122,697	0	550,626	0	550,626		(107,972)	0	0	427,929	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0IW	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley....	4PQUHN3JPF6FN3BB65	08/28/2020	08/27/2021	Closing Sale	6,879	24,131,601	3508.01.....	34,395,000	0	6,888,355	0	6,888,355		31,627,964	0	0	(27,506,645)	0	0	0001.....
S&P 500 OTC Call Option 9SRBS0HW	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	01/21/2020	01/21/2021	Closing Sale	8,116	26,951,532	3320.79.....	1,623,200	0	4,319,984	0	4,319,984		(1,934,101)	0	0	2,696,784	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0YM	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	10/21/2020	10/21/2021	Closing Sale	6,684	22,963,283	3435.56.....	33,420,000	0	7,447,446	0	7,447,446		30,219,469	0	0	(25,972,554)	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0TG	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	05/21/2020	05/21/2021	Closing Sale	22,449	66,191,101	2948.51.....	4,489,800	0	27,103,800	0	27,103,800		(14,196,861)	0	0	22,614,000	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0AO	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley....	4PQUHN3JPF6FN3BB65	02/14/2020	02/12/2021	Closing Sale	3,626	12,256,460	3380.16.....	725,200	0	2,011,233	0	2,011,233		(713,736)	0	0	1,286,033	0	0	0001.....
S&P 500 OTC Call Option 9SCSS0GU	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	01/14/2020	01/14/2021	Closing Sale	317	1,041,351	3285.02.....	63,400	0	161,835	0	161,835		(85,814)	0	0	98,435	0	0	0001.....
S&P 500 OTC Call Option 9MSM0AF	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley....	4PQUHN3JPF6FN3BB65	04/28/2020	04/28/2021	Closing Sale	300	859,017	2863.39.....	10,222	0	37,926	0	37,926		(630)	0	0	27,704	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0TM	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	05/21/2020	05/21/2021	Closing Sale	2,415	7,120,652	2948.51.....	483,000	0	2,915,750	0	2,915,750		(1,527,258)	0	0	2,432,750	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0PG	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	01/14/2020	01/14/2021	Closing Sale	1,648	5,410,631	3283.15.....	329,600	0	844,419	0	844,419		(449,176)	0	0	514,819	0	0	0001.....
S&P 500 OTC Call Option 9SSGS0CM	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Societe Generale	O2RNE8IBXP4R0T8PU41	06/05/2020	06/07/2021	Closing Sale	2,561	8,179,655	3193.93.....	512,200	0	2,644,463	0	2,644,463		(1,076,326)	0	0	2,132,263	0	0	0001.....
S&P 500 OTC Call Option 9SMLM0AL	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America...	EYKN6V0ZCB8VD9IULB80	01/21/2020	01/21/2021	Closing Sale	271	899,934	3320.79.....	16,109	0	0	0	0		16,109	0	0	(16,109)	0	0	0001.....
S&P 500 OTC Call Option 9SML0SQ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America...	EYKN6V0ZCB8VD9IULB80	11/27/2020	11/26/2021	Closing Sale	7,725	28,106,254	3638.35.....	38,625,000	0	7,387,186	0	7,387,186		35,914,388	0	0	(31,237,814)	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0WO	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	09/21/2020	09/21/2021	Closing Sale	8,704	28,558,346	3281.06.....	43,520,000	0	9,340,524	0	9,340,524		38,410,361	0	0	(34,179,476)	0	0	0001.....
S&P 500 OTC Call Option 9SBCA0AM	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	10/01/2020	05/21/2021	Closing Sale	10,386	30,623,225	2948.51.....	1,791,481	0	6,791,399	0	6,791,399		(4,133,188)	0	0	4,999,918	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0FC	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley....	4PQUHN3JPF6FN3BB65	05/28/2020	05/28/2021	Closing Sale	2,095	6,347,284	3029.73.....	419,000	0	2,460,326	0	2,460,326		(1,174,149)	0	0	2,041,326	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0WI	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	09/21/2020	09/21/2021	Closing Sale	20,131	66,051,019	3281.06.....	100,655,000	0	21,603,180	0	21,603,180		88,837,199	0	0	(79,051,820)	0	0	0001.....
S&P 500 OTC Call Option 9SUBS0AG	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	UBS.....	5493001KJTIGC8Y1R12..	12/07/2020	12/07/2021	Closing Sale	6,486	23,946,053	3691.96.....	32,430,000	0	6,452,208	0	6,452,208		30,355,348	0	0	(25,977,792)	0	0	0001.....

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SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 OTC Call Option 9SMLS0SO	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America... EYKN6V0ZCB8VD9IULB80	11/27/2020	11/26/2021	11/26/2021	Closing Sale	6,790	24,704,396	3638.35	33,950,000	0	6,493,073	0	6,493,073		31,567,469	0	0	(27,456,927)	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0XY	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/21/2020	10/21/2021	10/21/2021	Closing Sale	24,314	83,532,206	3435.56	121,570,000	0	27,091,145	0	27,091,145		109,927,613	0	0	(94,478,855)	0	0	0001.....
S&P 500 OTC Call Option 9SBCA0AO	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/26/2020	06/28/2021	06/28/2021	Closing Sale	2,570	7,733,259	3009.05	484,111	0	1,814,417	0	1,814,417		(996,552)	0	0	1,330,306	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0EC	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley... 4PQUHN3JPFQFN3BB65	04/28/2020	04/28/2021	04/28/2021	Closing Sale	19,946	57,113,177	2863.39	3,989,200	0	26,324,531	0	26,324,531		(14,089,135)	0	0	22,335,331	0	0	0001.....
S&P 500 OTC Call Option 9SRBA0AO	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	RBC Capital Markets ES7IP3U3RHIGC71XBU11	04/28/2020	04/28/2021	04/28/2021	Closing Sale	1,442	4,129,008	2863.39	267,147	0	942,203	0	942,203		(595,005)	0	0	675,056	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0DE	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley... 4PQUHN3JPFQFN3BB65	04/07/2020	04/07/2021	04/07/2021	Closing Sale	4,296	11,424,825	2659.41	859,200	0	6,102,640	0	6,102,640		(3,862,610)	0	0	5,243,440	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0GW	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley... 4PQUHN3JPFQFN3BB65	06/26/2020	06/28/2021	06/28/2021	Closing Sale	1,822	5,482,489	3009.05	364,400	0	2,335,002	0	2,335,002		(1,070,701)	0	0	1,970,602	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0PM	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/21/2020	01/21/2021	01/21/2021	Closing Sale	1,587	5,270,094	3320.79	305,132	0	844,728	0	844,728		(390,461)	0	0	539,596	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0CY	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley... 4PQUHN3JPFQFN3BB65	03/20/2020	03/19/2021	03/19/2021	Closing Sale	12,155	28,016,303	2304.92	2,431,000	0	19,547,428	0	19,547,428		(15,163,788)	0	0	17,116,428	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0SY	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/28/2020	04/28/2021	04/28/2021	Closing Sale	9,387	26,878,642	2863.39	1,877,400	0	12,388,869	0	12,388,869		(6,630,638)	0	0	10,511,469	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0SK	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/14/2020	04/14/2021	04/14/2021	Closing Sale	8,526	24,265,508	2846.06	1,705,200	0	10,901,344	0	10,901,344		(6,135,972)	0	0	9,196,144	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0ZH	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/20/2020	11/19/2021	11/19/2021	Closing Sale	7,071	25,155,365	3557.54	35,355,000	0	8,063,910	0	8,063,910		32,505,011	0	0	(27,291,090)	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0ZZ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/21/2020	12/21/2021	12/21/2021	Closing Sale	11,669	43,116,021	3694.92	58,345,000	0	11,135,843	0	11,135,843		54,564,918	0	0	(47,209,157)	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0KV	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley... 4PQUHN3JPFQFN3BB65	12/28/2020	12/28/2021	12/28/2021	Closing Sale	7,054	26,349,229	3735.36	35,270,000	0	7,413,683	0	7,413,683		33,141,909	0	0	(27,856,317)	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0UK	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/19/2020	06/21/2021	06/21/2021	Closing Sale	6,814	21,108,000	3097.74	1,362,800	0	7,679,719	0	7,679,719		(3,462,497)	0	0	6,316,919	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0AS	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley... 4PQUHN3JPFQFN3BB65	02/21/2020	02/19/2021	02/19/2021	Closing Sale	667	2,315,330	3471.26	84,354	0	290,445	0	290,445		(128,970)	0	0	206,091	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0VR	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/14/2020	08/13/2021	08/13/2021	Closing Sale	7,104	23,960,726	3372.85	1,420,800	0	7,779,946	0	7,779,946		(2,126,220)	0	0	6,359,146	0	0	0001.....
S&P 500 OTC Call Option 9SCTM0AE	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Citigroup..... 5493008GOWFHX1UU8231	10/21/2020	10/21/2021	10/21/2021	Closing Sale	493	1,693,731	3435.56	17,955	0	172,647	0	172,647		(30,509)	0	0	154,692	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0KN	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley... 4PQUHN3JPFQFN3BB65	11/20/2020	11/19/2021	11/19/2021	Closing Sale	7,108	25,286,994	3557.54	35,540,000	0	8,106,105	0	8,106,105		32,675,098	0	0	(27,433,895)	0	0	0001.....
S&P 500 OTC Call Option 9SSGA0AK	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Societe Generale. O2RNE8IBXP4R0TD8PU41	09/28/2020	09/28/2021	09/28/2021	Closing Sale	2,287	7,665,109	3351.6	431,557	0	1,481,830	0	1,481,830		(429,665)	0	0	1,050,273	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0UW	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/21/2020	07/21/2021	07/21/2021	Closing Sale	580	1,964,802	3387.59	111,656	0	563,237	0	563,237		(165,361)	0	0	451,581	0	0	0001.....
Merrill Lynch GPA index 9GMLS0CA	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America... EYKN6V0ZCB8VD9IULB80	08/06/2021	10/07/2021	10/07/2021	Closing Sale	991	206,287	208.16	0	15,014	0	12,298	0	12,298		0	0	(2,715)	0	0	0001.....

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 OTC Call Option 9SMSMOAJ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPFQFN3BB65	05/28/2020	05/28/2021	05/28/2021	Closing Sale	.....284	.....860,443	3029.73.....	.....11,634	.....0	.....29,607	.....0	.....29,607		.....4,998	.....0	.....0	.....17,972	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSS0FW	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPFQFN3BB65	06/12/2020	06/14/2021	06/14/2021	Closing Sale	.....6,804	.....20,693,073	3041.31.....	.....1,360,800	.....0	.....8,258,967	.....0	.....8,258,967		.....(3,779,124)	.....0	.....0	.....6,898,167	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SCSM0BU	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	08/14/2020	08/13/2021	08/13/2021	Closing Sale	.....522	.....1,760,628	3372.85.....	.....21,819	.....0	.....250,496	.....0	.....250,496		.....(51,373)	.....0	.....0	.....228,677	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSS0GS	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPFQFN3BB65	06/19/2020	06/21/2021	06/21/2021	Closing Sale	.....33,169	.....102,748,938	3097.74.....	.....6,633,800	.....0	.....37,383,121	.....0	.....37,383,121		.....(16,854,648)	.....0	.....0	.....30,749,321	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCA0AR	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/14/2020	10/14/2021	10/14/2021	Closing Sale	.....678	.....2,365,318	3488.67.....	.....120,392	.....0	.....376,671	.....0	.....376,671		.....(67,756)	.....0	.....0	.....256,278	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0SW	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/21/2020	04/21/2021	04/21/2021	Closing Sale	.....2,098	.....5,741,303	2736.56.....	.....419,600	.....0	.....3,014,532	.....0	.....3,014,532		.....(1,733,885)	.....0	.....0	.....2,594,932	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSS0GQ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPFQFN3BB65	06/19/2020	06/21/2021	06/21/2021	Closing Sale	.....6,809	.....21,092,512	3097.74.....	.....1,361,800	.....0	.....7,674,083	.....0	.....7,674,083		.....(3,459,957)	.....0	.....0	.....6,312,283	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SCTS0AQ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Citigroup..... 5493008GOWFH1UU8231	09/14/2020	09/14/2021	09/14/2021	Closing Sale	.....4,128	.....13,967,253	3383.54.....	.....20,640,000	.....0	.....4,373,657	.....0	.....4,373,657		.....18,559,604	.....0	.....0	.....(16,266,343)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SSGA0AO	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Societe Generale. O2RNE8IBXP4R0TD8PU41	12/14/2020	12/14/2021	12/14/2021	Closing Sale	.....855	.....3,118,604	3647.49.....	.....144,076	.....0	.....494,442	.....0	.....494,442		.....(40,436)	.....0	.....0	.....350,366	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SCSS0HK	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	04/21/2020	04/21/2021	04/21/2021	Closing Sale	.....693	.....1,972,292	2846.02.....	.....184,400	.....0	.....919,887	.....0	.....919,887		.....(454,061)	.....0	.....0	.....735,486	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0QI	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/07/2020	02/05/2021	02/05/2021	Closing Sale	.....832	.....2,768,655	3327.71.....	.....166,400	.....0	.....465,188	.....0	.....465,188		.....(200,829)	.....0	.....0	.....298,788	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSS0KH	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPFQFN3BB65	11/20/2020	11/19/2021	11/19/2021	Closing Sale	.....7,516	.....26,738,471	3557.54.....	.....37,580,000	.....0	.....8,571,397	.....0	.....8,571,397		.....34,550,652	.....0	.....0	.....(29,008,603)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SCSM0BW	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	11/06/2020	11/05/2021	11/05/2021	Closing Sale	.....5,511	.....19,340,524	3509.44.....	.....131,511	.....0	.....940,033	.....0	.....940,033		.....(157,766)	.....0	.....0	.....808,522	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCA0AI	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/21/2020	01/21/2021	01/21/2021	Closing Sale	.....11,922	.....39,590,458	3320.79.....	.....1,211,514	.....0	.....0	.....0	.....0		.....1,211,514	.....0	.....0	.....(1,211,514)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0PY	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/21/2020	01/21/2021	01/21/2021	Closing Sale	.....18,770	.....62,331,228	3320.79.....	.....3,754,000	.....0	.....9,990,896	.....0	.....9,990,896		.....(4,473,025)	.....0	.....0	.....6,236,896	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSS0HN	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPFQFN3BB65	07/21/2020	07/21/2021	07/21/2021	Closing Sale	.....7,055	.....22,980,252	3257.3.....	.....1,411,000	.....0	.....7,770,306	.....0	.....7,770,306		.....(2,706,738)	.....0	.....0	.....6,359,306	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSS0GG	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPFQFN3BB65	06/19/2020	06/21/2021	06/21/2021	Closing Sale	.....2,266	.....7,019,479	3097.74.....	.....453,200	.....0	.....2,553,895	.....0	.....2,553,895		.....(1,151,456)	.....0	.....0	.....2,100,695	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SRBA0AR	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	RBC Capital Markets ES7IP3U3RHIGC71XBU11	07/07/2020	07/07/2021	07/07/2021	Closing Sale	.....1,061	.....3,337,185	3145.32.....	.....176,869	.....0	.....635,411	.....0	.....635,411		.....(310,938)	.....0	.....0	.....458,542	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSS0IF	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPFQFN3BB65	07/21/2020	07/21/2021	07/21/2021	Closing Sale	.....3,042	.....9,908,707	3257.3.....	.....608,400	.....0	.....3,350,428	.....0	.....3,350,428		.....(1,167,101)	.....0	.....0	.....2,742,028	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0RK	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/20/2020	03/19/2021	03/19/2021	Closing Sale	.....7,736	.....17,830,861	2304.92.....	.....1,547,200	.....0	.....12,440,880	.....0	.....12,440,880		.....(9,650,931)	.....0	.....0	.....10,893,680	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSS0FS	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPFQFN3BB65	06/12/2020	06/14/2021	06/14/2021	Closing Sale	.....3,332	.....10,135,944	3042.....	.....666,400	.....0	.....4,042,482	.....0	.....4,042,482		.....(1,848,650)	.....0	.....0	.....3,376,082	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSS0EM	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPFQFN3BB65	05/14/2020	05/14/2021	05/14/2021	Closing Sale1,7965,123,090	2852.5.....359,20002,373,14502,373,145	(1,293,469)002,013,94500	0001.....

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 OTC Call Option 9SMLS0RE	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America... EYKN6V0ZCB8VD9IULB80	07/21/2020	07/21/2021	07/21/2021	Closing Sale	6,821	22,218,043	3257.3.....	1,364,200	.....0	7,512,581	.....0	7,512,581	.....	(2,616,961)	.....0	.....0	6,148,381	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SRBS0IA	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	RBC Capital Markets ES7IP3U3RHIGC71XBU11	01/21/2020	01/21/2021	01/21/2021	Closing Sale	10,769	35,761,588	3320.79.....	2,153,800	.....0	5,732,123	.....0	5,732,123	.....	(2,566,329)	.....0	.....0	3,578,323	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SRBS0HQ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	RBC Capital Markets ES7IP3U3RHIGC71XBU11	01/14/2020	01/14/2021	01/14/2021	Closing Sale	582	1,910,793	3283.15.....	116,400	.....0	298,211	.....0	298,211	.....	(158,629)	.....0	.....0	181,811	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0QC	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP57OUK5573	01/21/2020	01/21/2021	01/21/2021	Closing Sale	20,480	68,009,779	3320.79.....	4,096,000	.....0	10,901,094	.....0	10,901,094	.....	(4,880,530)	.....0	.....0	6,805,094	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSS0KJ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPFQFN3BB65	11/20/2020	11/19/2021	11/19/2021	Closing Sale	10,562	37,574,737	3557.54.....	52,810,000	.....0	12,045,116	.....0	12,045,116	.....	48,552,952	.....0	.....0	(40,764,884)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0SY	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America... EYKN6V0ZCB8VD9IULB80	12/14/2020	12/14/2021	12/14/2021	Closing Sale	5,520	20,134,145	3647.49.....	27,600,000	.....0	5,446,032	.....0	5,446,032	.....	25,654,710	.....0	.....0	(22,153,968)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0UI	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP57OUK5573	06/12/2020	06/14/2021	06/14/2021	Closing Sale	6,636	20,182,133	3041.31.....	1,327,200	.....0	8,055,042	.....0	8,055,042	.....	(3,685,813)	.....0	.....0	6,727,842	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SCSM0BQ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Credit Suisse FB Int E58DKGMJYYYJLN8C386E	04/07/2020	04/07/2021	04/07/2021	Closing Sale	6,705	17,831,344	2659.41.....	162,211	.....0	1,376,832	.....0	1,376,832	.....	(752,621)	.....0	.....0	1,214,620	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSS0IQ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPFQFN3BB65	08/28/2020	08/27/2021	08/27/2021	Closing Sale	1,462	5,128,711	3508.01.....	7,310,000	.....0	1,463,988	.....0	1,463,988	.....	6,721,919	.....0	.....0	(5,846,012)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0QE	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP57OUK5573	01/21/2020	01/21/2021	01/21/2021	Closing Sale	7,896	26,220,958	3320.79.....	1,579,200	.....0	4,202,883	.....0	4,202,883	.....	(1,881,673)	.....0	.....0	2,623,683	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SUBS0AC	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	UBS..... 5493001KJTIIGC8Y1R12..	11/06/2020	11/05/2021	11/05/2021	Closing Sale	5,816	20,410,903	3509.44.....	29,080,000	.....0	6,909,931	.....0	6,909,931	.....	26,573,596	.....0	.....0	(22,170,069)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0TC	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP57OUK5573	05/21/2020	05/21/2021	05/21/2021	Closing Sale	648	1,987,060	3066.45.....	140,052	.....0	705,937	.....0	705,937	.....	(330,050)	.....0	.....0	565,885	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SRBM0AF	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	RBC Capital Markets ES7IP3U3RHIGC71XBU11	02/07/2020	02/05/2021	02/05/2021	Closing Sale	3,505	11,663,624	3327.71.....	157,459	.....0	.....0	.....0	.....	157,459	.....0	.....0	(157,459)	.....0	.....0	0001.....	
S&P 500 OTC Call Option 9SMLA0DD	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America... EYKN6V0ZCB8VD9IULB80	02/28/2020	02/26/2021	02/26/2021	Closing Sale	2,570	7,592,345	2954.22.....	461,623	.....0	890,971	.....0	890,971	.....	(387,363)	.....0	.....0	429,347	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SUBM0AB	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	UBS..... 5493001KJTIIGC8Y1R12..	10/14/2020	10/14/2021	10/14/2021	Closing Sale	548	1,911,791	3488.67.....	23,306	.....0	241,900	.....0	241,900	.....	(41,590)	.....0	.....0	218,593	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSS0JU	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPFQFN3BB65	08/14/2020	08/13/2021	08/13/2021	Closing Sale	6,242	21,053,330	3372.85.....	1,248,400	.....0	6,835,926	.....0	6,835,926	.....	(1,868,225)	.....0	.....0	5,587,526	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSS0DM	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPFQFN3BB65	04/21/2020	04/21/2021	04/21/2021	Closing Sale	14,912	40,807,583	2736.56.....	2,982,400	.....0	21,426,456	.....0	21,426,456	.....	(12,323,970)	.....0	.....0	18,444,056	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCA0AK	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP57OUK5573	02/21/2020	02/19/2021	02/19/2021	Closing Sale	11,141	37,185,873	3337.75.....	1,268,069	.....0	.....0	.....0	.....	1,268,031	.....0	.....0	(1,268,069)	.....0	.....0	0001.....	
S&P 500 OTC Call Option 9SSGA0AG	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Societe Generale. O2RNE8IBXP4R0TD8PU41	01/14/2020	01/14/2021	01/14/2021	Closing Sale	597	1,960,041	3283.15.....	59,193	.....0	.....0	.....0	.....	59,193	.....0	.....0	(59,193)	.....0	.....0	0001.....	
S&P 500 OTC Call Option 9SBCA0AS	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP57OUK5573	11/27/2020	11/26/2021	11/26/2021	Closing Sale	1,956	7,116,613	3638.35.....	309,361	.....0	1,063,907	.....0	1,063,907	.....	(101,637)	.....0	.....0	754,546	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSS0AY	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPFQFN3BB65	02/21/2020	02/19/2021	02/19/2021	Closing Sale	22,077	73,687,507	3337.75.....	4,415,400	.....0	12,560,930	.....0	12,560,930	.....	(5,295,266)	.....0	.....0	8,145,530	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSS0BW	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPFQFN3BB65	03/06/2020	03/05/2021	03/05/2021	Closing Sale	686	2,039,046	2972.37.....	137,2000	596,5250	596,525	(404,908)00	459,32500	0001.....

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SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 OTC Call Option 9SMSS0HE	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley....	4PQUHN3JPFGNF3BB65	07/14/2020	07/14/2021	Closing Sale	1,009	3,226,510	3197.73.....	201,800	0	1,187,155	0	1,187,155		(434,623)	0	0	985,355	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0HI	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley....	4PQUHN3JPFGNF3BB65	07/14/2020	07/14/2021	Closing Sale	3,912	12,508,698	3197.52.....	782,400	0	4,603,563	0	4,603,563		(1,685,784)	0	0	3,821,163	0	0	0001.....
S&P 500 OTC Call Option 9SCSM0BX	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	11/13/2020	11/12/2021	Closing Sale	164	587,965	3585.15.....	6,486	0	64,275	0	64,275		(6,030)	0	0	57,789	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0BQ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley....	4PQUHN3JPFGNF3BB65	02/28/2020	02/26/2021	Closing Sale	3,681	10,874,484	2954.22.....	736,200	0	3,154,359	0	3,154,359		(2,235,894)	0	0	2,418,159	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0CA	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley....	4PQUHN3JPFGNF3BB65	03/06/2020	03/05/2021	Closing Sale	6,901	20,512,325	2972.37.....	1,380,200	0	6,000,903	0	6,000,903		(4,073,283)	0	0	4,620,703	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0FE	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley....	4PQUHN3JPFGNF3BB65	05/28/2020	05/28/2021	Closing Sale	8,165	24,737,745	3029.73.....	1,633,000	0	9,588,813	0	9,588,813		(4,576,100)	0	0	7,955,813	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0KT	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley....	4PQUHN3JPFGNF3BB65	12/14/2020	12/14/2021	Closing Sale	1,376	5,018,946	3647.49.....	6,880,000	0	1,357,562	0	1,357,562		6,395,087	0	0	(5,522,438)	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0YO	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	10/28/2020	10/28/2021	Closing Sale	5,450	17,827,114	3271.03.....	27,250,000	0	7,223,376	0	7,223,376		23,939,026	0	0	(20,026,625)	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0HG	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley....	4PQUHN3JPFGNF3BB65	07/14/2020	07/14/2021	Closing Sale	1,940	6,203,189	3197.52.....	388,000	0	2,282,953	0	2,282,953		(835,997)	0	0	1,894,953	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0BK	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley....	4PQUHN3JPFGNF3BB65	02/21/2020	02/19/2021	Closing Sale	6,999	23,360,912	3337.75.....	1,399,800	0	3,982,151	0	3,982,151		(1,678,741)	0	0	2,582,351	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0VD	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	07/28/2020	07/28/2021	Closing Sale	6,882	22,149,304	3218.44.....	1,376,400	0	8,135,900	0	8,135,900		(2,881,128)	0	0	6,759,500	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0ID	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley....	4PQUHN3JPFGNF3BB65	07/21/2020	07/21/2021	Closing Sale	7,823	25,481,858	3257.3.....	1,564,600	0	8,616,174	0	8,616,174		(3,001,391)	0	0	7,051,574	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0SQ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	04/21/2020	04/21/2021	Closing Sale	7,545	20,647,345	2736.56.....	1,509,000	0	10,841,109	0	10,841,109		(6,235,539)	0	0	9,332,109	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0FU	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley....	4PQUHN3JPFGNF3BB65	06/12/2020	06/14/2021	Closing Sale	527	1,603,102	3041.94.....	105,400	0	639,372	0	639,372		(292,417)	0	0	533,972	0	0	0001.....
S&P 500 OTC Call Option 9SCSM0CA	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	12/14/2020	12/14/2021	Closing Sale	216	787,858	3647.49.....	9,927	0	74,306	0	74,306		(4,739)	0	0	64,379	0	0	0001.....
S&P 500 OTC Call Option 9SMLS0RO	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America...	EYKN6V0ZC88VD9ULB80	08/21/2020	08/20/2021	Closing Sale	6,206	21,082,775	3397.16.....	31,030,000	0	6,482,229	0	6,482,229		28,031,302	0	0	(24,547,771)	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0FO	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley....	4PQUHN3JPFGNF3BB65	06/05/2020	06/07/2021	Closing Sale	6,333	20,227,159	3193.93.....	1,266,600	0	6,539,392	0	6,539,392		(2,661,606)	0	0	5,272,792	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0ZJ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	12/21/2020	12/21/2021	Closing Sale	702	2,697,589	3842.72.....	149,070	0	566,172	0	566,172		(15,909)	0	0	417,103	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0RM	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	03/20/2020	03/19/2021	Closing Sale	27,314	62,956,585	2304.92.....	5,462,800	0	43,925,829	0	43,925,829		(34,075,170)	0	0	38,463,029	0	0	0001.....
S&P 500 OTC Call Option 9SMLS0SG	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America...	EYKN6V0ZC88VD9ULB80	11/13/2020	11/12/2021	Closing Sale	7,442	26,680,686	3585.15.....	37,210,000	0	8,169,083	0	8,169,083		34,372,370	0	0	(29,040,917)	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0HK	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley....	4PQUHN3JPFGNF3BB65	07/21/2020	07/21/2021	Closing Sale	1,354	4,410,384	3257.3.....	362,263	0	1,491,282	0	1,491,282		(428,016)	0	0	1,129,019	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0QG	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	01/21/2020	01/21/2021	Closing Sale	2,734	9,079,040	3320.79.....	546,800	0	1,455,254	0	1,455,254		(651,532)	0	0	908,454	0	0	0001.....

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SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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S&P 500 OTC Call Option 9SBCS0QO	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/07/2020	02/05/2021	02/05/2021	Closing Sale	3,420	11,380,768	3327.71.....	684,000	0	1,912,190	1,912,190			(825,522)	0	0	1,228,190	0	0	0001.....
S&P 500 OTC Call Option 9SSGA0AI	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Societe Generale. O2RNE8IBXP4R0TD8PU41	02/07/2020	02/05/2021	02/05/2021	Closing Sale	1,037	3,450,835	3327.71.....	109,393	0	0	0			109,393	0	0	(109,393)	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0GM	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley... 4PQUHN3JPFQFN3BB65	06/19/2020	06/21/2021	06/21/2021	Closing Sale	8,501	26,333,888	3097.74.....	1,700,200	0	9,581,052	9,581,052			(4,319,737)	0	0	7,880,852	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0VN	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/14/2020	08/13/2021	08/13/2021	Closing Sale	1,792	6,044,147	3372.85.....	358,400	0	1,962,509	1,962,509			(536,344)	0	0	1,604,109	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0SS	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/21/2020	04/21/2021	04/21/2021	Closing Sale	22,036	60,302,836	2736.56.....	4,407,200	0	31,662,647	31,662,647			(18,211,575)	0	0	27,255,447	0	0	0001.....
S&P 500 OTC Call Option 9SMLS0QS	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America... EYKN6V0ZCB8VD9IULB80	06/19/2020	06/21/2021	06/21/2021	Closing Sale	603	1,942,655	3221.65.....	135,989	0	604,894	604,894			(226,982)	0	0	468,905	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0EI	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley... 4PQUHN3JPFQFN3BB65	05/07/2020	05/07/2021	05/07/2021	Closing Sale	6,956	20,041,558	2881.19.....	1,391,200	0	9,400,408	9,400,408			(4,810,988)	0	0	8,009,208	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0WA	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/14/2020	09/14/2021	09/14/2021	Closing Sale	6,763	22,882,881	3383.54.....	33,815,000	0	7,165,466	7,165,466			30,406,638	0	0	(26,649,534)	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0BA	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley... 4PQUHN3JPFQFN3BB65	02/21/2020	02/19/2021	02/19/2021	Closing Sale	25,340	84,578,585	3337.75.....	5,068,000	0	14,417,446	14,417,446			(6,077,911)	0	0	9,349,446	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0YG	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/21/2020	10/21/2021	10/21/2021	Closing Sale	9,132	31,373,534	3435.56.....	45,660,000	0	10,175,057	10,175,057			41,287,282	0	0	(35,484,943)	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0JO	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley... 4PQUHN3JPFQFN3BB65	09/21/2020	09/21/2021	09/21/2021	Closing Sale	21,203	69,568,315	3281.06.....	106,015,000	0	22,753,575	22,753,575			93,567,887	0	0	(83,261,425)	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0XG	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/28/2020	09/28/2021	09/28/2021	Closing Sale	6,976	23,380,762	3351.6.....	34,880,000	0	6,983,185	6,983,185			31,155,390	0	0	(27,896,815)	0	0	0001.....
S&P 500 OTC Call Option 9SMLS0QN	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America... EYKN6V0ZCB8VD9IULB80	03/20/2020	03/19/2021	03/19/2021	Closing Sale	1,825	4,206,479	2304.92.....	514,869	0	2,934,929	2,934,929			(2,126,882)	0	0	2,420,060	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0XK	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/07/2020	10/07/2021	10/07/2021	Closing Sale	6,898	23,587,366	3419.45.....	34,490,000	0	6,762,178	6,762,178			31,142,235	0	0	(27,727,822)	0	0	0001.....
S&P 500 OTC Call Option 9SMLS0SK	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America... EYKN6V0ZCB8VD9IULB80	11/20/2020	11/19/2021	11/19/2021	Closing Sale	12,061	42,907,490	3557.54.....	60,305,000	0	13,754,606	13,754,606			55,443,776	0	0	(46,550,394)	0	0	0001.....
S&P 500 OTC Call Option 9SUBS0AU	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	UBS..... 5493001KJTIIGC8Y1R12..	01/07/2021	12/21/2021	12/21/2021	Closing Sale	2,068	7,641,095	3694.92.....	0	723,564	1,973,513	1,973,513			0	0	0	1,249,949	0	0	0001.....
S&P 500 OTC Call Option 9SRBMOAG	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	RBC Capital Markets ES7IP3U3RHIGC71XBU11	11/27/2020	11/26/2021	11/26/2021	Closing Sale	333	1,211,571	3638.35.....	16,459	0	107,414	107,414			(9,391)	0	0	90,955	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0BG	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley... 4PQUHN3JPFQFN3BB65	02/21/2020	02/19/2021	02/19/2021	Closing Sale	6,308	21,054,527	3337.75.....	1,261,600	0	3,589,000	3,589,000			(1,513,002)	0	0	2,327,400	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0SA	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/27/2020	03/26/2021	03/26/2021	Closing Sale	10,652	27,071,738	2541.47.....	2,130,400	0	15,265,062	15,265,062			(10,800,807)	0	0	13,134,662	0	0	0001.....
S&P 500 OTC Call Option 9SMSA0AC	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley... 4PQUHN3JPFQFN3BB65	03/19/2021	03/21/2022	09/16/2021	Closing Sale	89	348,266	3913.1.....	0	14,871	41,421	41,421			0	0	0	26,550	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0CI	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley... 4PQUHN3JPFQFN3BB65	03/13/2020	03/12/2021	03/12/2021	Closing Sale	2,049	5,554,880	2711.02.....	409,800	0	2,525,024	2,525,024			(1,735,265)	0	0	2,115,224	0	0	0001.....
S&P 500 OTC Call Option 9SCSM0BM	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Credit Suisse FB Int E58DKGMJYYJLN8C3868	02/28/2020	02/26/2021	02/26/2021	Closing Sale	294	868,541	2954.22.....	9,582	0	0	0			9,582	0	0	(9,582)	0	0	0001.....

E19.24

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 OTC Call Option 9SSGS0CQ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Societe Generale. O2RNE8IBXP4R0TD8PU41	10/21/2020	10/21/2021	10/21/2021	Closing Sale	.....650	.....2,322,437	3572.98.....	.....144,482	.....0	.....634,918	.....0	.....634,918	.....	.....(102,672)	.....0	.....0	.....490,436	.....0	.....0	0001.....
Global Balanced Index 9BSGS0DF	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Societe Generale. O2RNE8IBXP4R0TD8PU41	08/06/2021	12/21/2021	12/21/2021	Closing Sale	.....104	.....41,458	398.63.....	.....0	.....1,535	.....584	.....0	.....584	.....	.....0	.....0	.....0	.....(951)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0XI	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/07/2020	10/07/2021	10/07/2021	Closing Sale	.....2,600	.....8,890,570	3419.45.....	.....13,000,000	.....0	.....2,548,806	.....0	.....2,548,806	.....	.....11,738,158	.....0	.....0	.....(10,451,194)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SCSS0GW	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Credit Suisse FB Int E58DKGMJYYJLN8C3868	01/14/2020	01/14/2021	01/14/2021	Closing Sale	.....3,119	.....10,240,145	3283.15.....	.....623,800	.....0	.....1,598,144	.....0	.....1,598,144	.....	.....(850,109)	.....0	.....0	.....974,344	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0SM	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/14/2020	04/14/2021	04/14/2021	Closing Sale	.....8,356	.....23,781,677	2846.06.....	.....1,671,200	.....0	.....10,683,982	.....0	.....10,683,982	.....	.....(6,013,627)	.....0	.....0	.....9,012,782	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLM0AM	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America... EYKN6V0ZCB8VD9IULB80	01/28/2020	01/28/2021	01/28/2021	Closing Sale	.....235	.....769,916	3276.24.....	.....14,360	.....0	.....0	.....0	.....0	.....	.....14,360	.....0	.....0	.....(14,360)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0RO	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/20/2020	03/19/2021	03/19/2021	Closing Sale	.....11,875	.....27,370,925	2304.92.....	.....2,375,000	.....0	.....19,097,138	.....0	.....19,097,138	.....	.....(14,814,478)	.....0	.....0	.....16,722,138	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSS0CO	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPF6FNF3BB65	03/13/2020	03/12/2021	03/12/2021	Closing Sale	.....7,425	.....20,129,324	2711.02.....	.....1,485,000	.....0	.....9,149,976	.....0	.....9,149,976	.....	.....(6,288,111)	.....0	.....0	.....7,664,976	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSS0HR	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPF6FNF3BB65	07/21/2020	07/21/2021	07/21/2021	Closing Sale	.....8,506	.....27,706,594	3257.3.....	.....1,701,200	.....0	.....9,368,423	.....0	.....9,368,423	.....	.....(3,263,432)	.....0	.....0	.....7,667,223	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SCTA0AA	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Citigroup..... 5493008GOWFXH1UU8231	11/06/2020	11/05/2021	11/05/2021	Closing Sale	.....1,095	.....3,842,837	3509.44.....	.....185,230	.....0	.....670,024	.....0	.....670,024	.....	.....(133,683)	.....0	.....0	.....484,793	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSS0DK	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPF6FNF3BB65	04/21/2020	04/21/2021	04/21/2021	Closing Sale	.....58,793	.....160,890,572	2736.56.....	.....11,758,600	.....0	.....84,477,310	.....0	.....84,477,310	.....	.....(48,589,268)	.....0	.....0	.....72,718,710	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SSGS0DE	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Societe Generale. O2RNE8IBXP4R0TD8PU41	12/14/2020	12/14/2021	12/14/2021	Closing Sale	.....1,300	.....4,743,765	3649.05.....	.....6,500,000	.....0	.....1,280,555	.....0	.....1,280,555	.....	.....6,043,241	.....0	.....0	.....(5,219,445)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SRBA0AV	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	RBC Capital Markets ES7IP3U3RHIGC71XBU11	09/14/2020	09/14/2021	09/14/2021	Closing Sale	.....978	.....3,309,102	3383.54.....	.....174,387	.....0	.....559,747	.....0	.....559,747	.....	.....(146,158)	.....0	.....0	.....385,359	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSS0JE	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPF6FNF3BB65	09/04/2020	09/07/2021	09/07/2021	Closing Sale	.....5,639	.....19,324,627	3426.96.....	.....28,195,000	.....0	.....6,163,822	.....0	.....6,163,822	.....	.....25,556,364	.....0	.....0	.....(22,031,178)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0SI	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/14/2020	04/14/2021	04/14/2021	Closing Sale	.....8,700	.....24,760,722	2846.06.....	.....1,740,000	.....0	.....11,123,820	.....0	.....11,123,820	.....	.....(6,261,196)	.....0	.....0	.....9,383,820	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0TQ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/21/2020	05/21/2021	05/21/2021	Closing Sale	.....15,209	.....44,843,889	2948.51.....	.....3,041,800	.....0	.....18,362,586	.....0	.....18,362,586	.....	.....(9,618,249)	.....0	.....0	.....15,320,786	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SRBA0AQ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	RBC Capital Markets ES7IP3U3RHIGC71XBU11	05/14/2020	05/14/2021	05/14/2021	Closing Sale	.....586	.....1,671,565	2852.5.....	.....108,650	.....0	.....425,186	.....0	.....425,186	.....	.....(272,275)	.....0	.....0	.....316,535	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0QW	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America... EYKN6V0ZCB8VD9IULB80	07/07/2020	07/07/2021	07/07/2021	Closing Sale	.....8,227	.....25,876,548	3145.32.....	.....1,645,400	.....0	.....9,977,788	.....0	.....9,977,788	.....	.....(3,887,196)	.....0	.....0	.....8,332,388	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0XM	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/07/2020	10/07/2021	10/07/2021	Closing Sale	.....7,817	.....26,729,841	3419.45.....	.....39,085,000	.....0	.....7,663,083	.....0	.....7,663,083	.....	.....35,291,222	.....0	.....0	.....(31,421,917)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSS0AA	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPF6FNF3BB65	02/14/2020	02/12/2021	02/12/2021	Closing Sale	.....1,911	.....6,459,486	3380.16.....	.....382,200	.....0	.....1,059,974	.....0	.....1,059,974	.....	.....(376,158)	.....0	.....0	.....677,774	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0WG	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/21/2020	09/21/2021	09/21/2021	Closing Sale	.....10,009	.....32,840,130	3281.06.....	.....50,045,000	.....0	.....10,740,958	.....0	.....10,740,958	.....	.....44,169,268	.....0	.....0	.....(39,304,042)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLA0DI	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America... EYKN6V0ZCB8VD9IULB80	06/19/2020	06/21/2021	06/21/2021	Closing Sale	.....10,772	.....33,368,855	3097.74.....	.....2,038,816	.....0	.....6,400,783	.....0	.....6,400,783	.....	.....(3,082,231)	.....0	.....0	.....4,361,966	.....0	.....0	0001.....

E19.25

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 OTC Call Option 9SBCS0YC	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	10/21/2020	10/21/2021	Closing Sale	12,473	42,851,740	3435.56	62,365,000	0	13,897,666	0	13,897,666		56,392,495	0	0	(48,467,334)	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0QK	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	02/07/2020	02/05/2021	Closing Sale	2,341	7,790,169	3327.71	468,200	0	1,308,900	0	1,308,900		(565,072)	0	0	840,700	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0YK	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	10/21/2020	10/21/2021	Closing Sale	7,375	25,337,255	3435.56	36,875,000	0	8,217,373	0	8,217,373		33,343,594	0	0	(28,657,628)	0	0	0001.....
S&P 500 OTC Call Option 9SCTS0AW	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Citigroup.....	5493008GOWFH1UU8231	11/27/2020	11/26/2021	Closing Sale	7,779	28,302,725	3638.35	38,895,000	0	7,438,824	0	7,438,824		36,165,440	0	0	(31,456,176)	0	0	0001.....
S&P 500 OTC Call Option 9SCSA0BF	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Credit Suisse FB Int	E58DKGMJYYYJLN8C386E	01/21/2021	01/21/2022	Closing Sale	129	497,046	3853.07	0	21,970	55,013	0	55,013		0	0	0	33,043	0	0	0001.....
S&P 500 OTC Call Option 9SRBS0HU	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	01/21/2020	01/21/2021	Closing Sale	14,798	49,141,050	3320.79	2,959,600	0	7,876,679	0	7,876,679		(3,526,469)	0	0	4,917,079	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0UM	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	06/19/2020	06/21/2021	Closing Sale	5,319	16,476,879	3097.74	1,063,800	0	5,994,779	0	5,994,779		(2,702,821)	0	0	4,930,979	0	0	0001.....
S&P 500 OTC Call Option 9SUBS0AE	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	UBS.....	5493001KJTIIGC8Y1R12..	11/13/2020	11/12/2021	Closing Sale	6,559	23,514,999	3585.15	32,795,000	0	7,199,814	0	7,199,814		30,294,057	0	0	(25,595,186)	0	0	0001.....
S&P 500 OTC Call Option 9SSGA0AF	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Societe Generale.	O2RNE8IBXP4R0TD8PU41	01/07/2020	01/07/2021	Closing Sale	992	3,211,283	3237.18	103,724	0	0	0	0		103,724	0	0	(103,724)	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0GO	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley....	4PQUHN3JPFGFNF3BB65	06/19/2020	06/21/2021	Closing Sale	8,049	24,933,709	3097.74	1,609,800	0	9,071,625	0	9,071,625		(4,090,056)	0	0	7,461,825	0	0	0001.....
S&P 500 OTC Call Option 9SMLA0DM	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America...	EYKN6V0ZCB8VD9IULB80	09/21/2020	09/21/2021	Closing Sale	10,774	35,350,140	3281.06	2,039,734	0	7,499,442	0	7,499,442		(2,592,052)	0	0	5,459,708	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0QQ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	02/07/2020	02/05/2021	Closing Sale	3,124	10,395,766	3327.71	624,800	0	1,746,691	0	1,746,691		(754,073)	0	0	1,121,891	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0KL	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley....	4PQUHN3JPFGFNF3BB65	11/20/2020	11/19/2021	Closing Sale	5,648	20,092,986	3557.54	28,240,000	0	6,441,092	0	6,441,092		25,963,556	0	0	(21,798,908)	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0TS	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	05/21/2020	05/21/2021	Closing Sale	7,709	22,730,064	2948.51	1,541,800	0	9,307,461	0	9,307,461		(4,875,211)	0	0	7,765,661	0	0	0001.....
S&P 500 OTC Call Option 9SMLS0RS	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America...	EYKN6V0ZCB8VD9IULB80	09/14/2020	09/14/2021	Closing Sale	1,307	4,422,535	3383.73	6,535,000	0	1,384,536	0	1,384,536		5,876,496	0	0	(5,150,464)	0	0	0001.....
S&P 500 OTC Call Option 9SCSS0GS	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Credit Suisse FB Int	E58DKGMJYYYJLN8C386E	01/14/2020	01/14/2021	Closing Sale	2,945	9,668,877	3283.15	589,000	0	1,508,989	0	1,508,989		(802,684)	0	0	919,989	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0HC	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley....	4PQUHN3JPFGFNF3BB65	07/14/2020	07/14/2021	Closing Sale	3,905	12,489,557	3198.35	781,000	0	4,592,092	0	4,592,092		(1,680,046)	0	0	3,811,092	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0VY	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	08/28/2020	08/27/2021	Closing Sale	3,583	12,569,200	3508.01	17,915,000	0	3,587,873	0	3,587,873		16,473,760	0	0	(14,327,127)	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0FY	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley....	4PQUHN3JPFGFNF3BB65	06/19/2020	06/21/2021	Closing Sale	52,336	162,123,321	3097.74	10,467,200	0	58,985,289	0	58,985,289		(26,594,256)	0	0	48,518,089	0	0	0001.....
S&P 500 OTC Call Option 9SMLS0SM	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America...	EYKN6V0ZCB8VD9IULB80	11/20/2020	11/19/2021	Closing Sale	26,924	95,783,207	3557.54	134,620,000	0	30,704,668	0	30,704,668		123,768,196	0	0	(103,915,332)	0	0	0001.....
S&P 500 OTC Call Option 9SCTS0AG	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Citigroup.....	5493008GOWFH1UU8231	08/21/2020	08/20/2021	Closing Sale	8,582	29,154,427	3397.16	42,910,000	0	8,963,985	0	8,963,985		38,763,235	0	0	(33,946,015)	0	0	0001.....
S&P 500 OTC Call Option 9SMLS0RA	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America...	EYKN6V0ZCB8VD9IULB80	07/21/2020	07/21/2021	Closing Sale	1,876	6,110,695	3257.3	375,200	0	2,066,208	0	2,066,208		(719,751)	0	0	1,691,008	0	0	0001.....

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SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 OTC Call Option 9SMSS0AU	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPFQFN3BB65	02/21/2020	02/19/2021	02/19/2021	Closing Sale	1,275	4,255,631	3337.75.....	256,572	0	725,424	0	725,424		(304,242)	0	0	468,852	0	0	0001.....
S&P 500 OTC Call Option 9SMLMOAQ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America... EYKN6V0ZCB8VD9IULB80	09/04/2020	09/07/2021	09/07/2021	Closing Sale	3,208	10,993,688	3426.96.....	92,358	0	941,424	0	941,424		(164,199)	0	0	849,066	0	0	0001.....
S&P 500 OTC Call Option 9SMMS0AG	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPFQFN3BB65	05/07/2020	05/07/2021	05/07/2021	Closing Sale	5,028	14,486,623	2881.19.....	153,554	0	1,301,436	0	1,301,436		(545,320)	0	0	1,147,883	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0EQ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPFQFN3BB65	05/14/2020	05/14/2021	05/14/2021	Closing Sale	8,417	24,009,493	2852.5.....	1,683,400	0	11,121,803	0	11,121,803		(6,061,874)	0	0	9,438,403	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0JY	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPFQFN3BB65	11/13/2020	11/12/2021	11/12/2021	Closing Sale	2,119	7,600,069	3586.63.....	10,595,000	0	2,322,881	0	2,322,881		9,789,174	0	0	(8,272,119)	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0GY	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPFQFN3BB65	06/26/2020	06/28/2021	06/28/2021	Closing Sale	14,856	44,702,447	3009.05.....	2,971,200	0	19,038,855	0	19,038,855		(8,730,150)	0	0	16,067,655	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0PU	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP57OUK5573	01/21/2020	01/21/2021	01/21/2021	Closing Sale	22,594	75,029,929	3320.79.....	4,518,800	0	12,026,334	0	12,026,334		(5,384,311)	0	0	7,507,534	0	0	0001.....
S&P 500 OTC Call Option 9SUBS0AI	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	UBS..... 5493001KJTIIGC8Y1R12..	12/21/2020	12/21/2021	12/21/2021	Closing Sale	21,980	81,214,342	3694.92.....	109,900,000	0	20,975,734	0	20,975,734		102,779,750	0	0	(88,924,266)	0	0	0001.....
S&P 500 OTC Call Option 9SUBM0AA	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	UBS..... 5493001KJTIIGC8Y1R12..	09/28/2020	09/28/2021	09/28/2021	Closing Sale	611	2,047,828	3351.6.....	30,732	0	182,157	0	182,157		(21,096)	0	0	151,424	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0TA	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP57OUK5573	05/07/2020	05/07/2021	05/07/2021	Closing Sale	6,983	20,119,350	2881.19.....	1,396,600	0	9,436,896	0	9,436,896		(4,829,662)	0	0	8,040,296	0	0	0001.....
S&P 500 OTC Call Option 9SSG00CG	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Societe Generale. O2RNE8IBXP4R0TD8PU41	02/21/2020	02/19/2021	02/19/2021	Closing Sale	5,364	17,903,691	3337.75.....	1,072,800	0	3,051,901	0	3,051,901		(1,286,579)	0	0	1,979,101	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0VB	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP57OUK5573	07/28/2020	07/28/2021	07/28/2021	Closing Sale	20,929	67,358,731	3218.44.....	4,185,800	0	24,742,264	0	24,742,264		(8,761,860)	0	0	20,556,464	0	0	0001.....
S&P 500 OTC Call Option 9SMLS0RQ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America... EYKN6V0ZCB8VD9IULB80	08/21/2020	08/20/2021	08/20/2021	Closing Sale	6,487	22,037,377	3397.16.....	32,435,000	0	6,775,736	0	6,775,736		29,300,525	0	0	(25,659,264)	0	0	0001.....
S&P 500 OTC Call Option 9SSG00CR	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Societe Generale. O2RNE8IBXP4R0TD8PU41	10/21/2020	10/21/2021	10/21/2021	Closing Sale	1,335	4,586,473	3435.56.....	398,564	0	1,487,484	0	1,487,484		(240,680)	0	0	1,088,919	0	0	0001.....
S&P 500 OTC Call Option 9SBCA0AL	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP57OUK5573	03/06/2020	03/05/2021	03/05/2021	Closing Sale	858	2,550,293	2972.37.....	172,733	0	295,500	0	295,500		(107,192)	0	0	122,768	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0KP	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPFQFN3BB65	11/27/2020	11/26/2021	11/26/2021	Closing Sale	1,377	5,010,008	3638.35.....	6,885,000	0	1,316,784	0	1,316,784		6,401,827	0	0	(5,568,216)	0	0	0001.....
S&P 500 OTC Call Option 9SMLS0QE	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America... EYKN6V0ZCB8VD9IULB80	01/14/2020	01/14/2021	01/14/2021	Closing Sale	3,466	11,379,398	3283.15.....	693,200	0	1,775,944	0	1,775,944		(944,687)	0	0	1,082,744	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0KF	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPFQFN3BB65	11/20/2020	11/19/2021	11/19/2021	Closing Sale	21,025	74,797,279	3557.54.....	105,125,000	0	23,977,331	0	23,977,331		96,650,807	0	0	(81,147,670)	0	0	0001.....
S&P 500 OTC Call Option 9SCTS0AM	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Citigroup..... 5493008GOWFH1UU8231	09/14/2020	09/14/2021	09/14/2021	Closing Sale	2,556	8,648,328	3383.54.....	12,780,000	0	2,708,108	0	2,708,108		11,491,848	0	0	(10,071,892)	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0JG	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPFQFN3BB65	09/14/2020	09/14/2021	09/14/2021	Closing Sale	4,868	16,473,117	3383.96.....	24,340,000	0	5,155,669	0	5,155,669		21,888,228	0	0	(19,184,331)	0	0	0001.....
S&P 500 OTC Call Option 9SMLA0DN	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America... EYKN6V0ZCB8VD9IULB80	10/21/2020	10/21/2021	10/21/2021	Closing Sale	10,271	35,286,637	3435.56.....	1,877,231	0	6,467,301	0	6,467,301		(1,512,069)	0	0	4,590,071	0	0	0001.....
S&P 500 OTC Call Option 9SMLS0RM	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America... EYKN6V0ZCB8VD9IULB80	08/07/2020	08/06/2021	08/06/2021	Closing Sale	3,999	13,401,769	3351.28.....	799,800	0	4,339,875	0	4,339,875		(1,253,726)	0	0	3,540,075	0	0	0001.....

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SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 OTC Call Option 9SSGA0AJ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Societe Generale. O2RNE8IBXP4R0TD8PU41	06/05/2020	06/07/2021	06/07/2021	Closing Sale	.....804	.....2,567,920	3193.93.....	.....123,261	.....0	.....365,496	.....0	.....365,496	.....	.....(162,742)	.....0	.....0	.....242,235	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SRBS0HY	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	RBC Capital Markets ES7IP3U3RHIGC71XBU11	01/21/2020	01/21/2021	01/21/2021	Closing Sale	.....6,173	.....20,499,237	3320.79.....	.....1,234,600	.....0	.....3,285,764	.....0	.....3,285,764	.....	.....(1,471,070)	.....0	.....0	.....2,051,164	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0SE	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America... EYKN6V0ZCB8VD9IULB80	11/13/2020	11/12/2021	11/12/2021	Closing Sale	.....6,389	.....22,905,523	3585.15.....	.....31,945,000	.....0	.....7,013,205	.....0	.....7,013,205	.....	.....29,508,878	.....0	.....0	.....(24,931,795)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0ZT	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/21/2020	12/21/2021	12/21/2021	Closing Sale	.....7,229	.....26,710,577	3694.92.....	.....36,145,000	.....0	.....6,898,707	.....0	.....6,898,707	.....	.....33,803,222	.....0	.....0	.....(29,246,293)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSS0JQ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPFQFN3BB65	09/28/2020	09/28/2021	09/28/2021	Closing Sale	.....4,803	.....16,097,735	3351.6.....	.....24,015,000	.....0	.....4,807,947	.....0	.....4,807,947	.....	.....21,450,593	.....0	.....0	.....(19,207,053)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SCTS0AY	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Citigroup..... 5493008GOWFH1UU8231	12/14/2020	12/14/2021	12/14/2021	Closing Sale	.....6,671	.....24,332,406	3647.49.....	.....33,355,000	.....0	.....6,581,609	.....0	.....6,581,609	.....	.....31,004,089	.....0	.....0	.....(26,773,391)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSS0FG	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPFQFN3BB65	05/28/2020	05/28/2021	05/28/2021	Closing Sale	.....17,023	.....51,575,094	3029.73.....	.....3,404,600	.....0	.....19,991,471	.....0	.....19,991,471	.....	.....(9,540,593)	.....0	.....0	.....16,586,871	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0ZR	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/21/2020	12/21/2021	12/21/2021	Closing Sale	.....20,711	.....76,525,488	3694.92.....	.....103,555,000	.....0	.....19,764,714	.....0	.....19,764,714	.....	.....96,845,832	.....0	.....0	.....(83,790,286)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0RU	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/20/2020	03/19/2021	03/19/2021	Closing Sale	.....17,898	.....41,253,458	2304.92.....	.....3,579,600	.....0	.....28,783,206	.....0	.....28,783,206	.....	.....(22,328,381)	.....0	.....0	.....25,203,606	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SRBS0HS	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	RBC Capital Markets ES7IP3U3RHIGC71XBU11	01/21/2020	01/21/2021	01/21/2021	Closing Sale	.....5,682	.....18,868,729	3320.79.....	.....1,136,400	.....0	.....3,024,415	.....0	.....3,024,415	.....	.....(1,354,061)	.....0	.....0	.....1,888,015	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0TD	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/21/2020	05/21/2021	05/21/2021	Closing Sale	.....1,586	.....4,676,337	2948.51.....	.....449,869	.....0	.....1,914,857	.....0	.....1,914,857	.....	.....(870,326)	.....0	.....0	.....1,464,988	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SSGA0AL	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Societe Generale. O2RNE8IBXP4R0TD8PU41	10/07/2020	10/07/2021	10/07/2021	Closing Sale	.....956	.....3,268,994	3419.45.....	.....177,835	.....0	.....580,423	.....0	.....580,423	.....	.....(137,422)	.....0	.....0	.....402,588	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0QY	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America... EYKN6V0ZCB8VD9IULB80	07/07/2020	07/07/2021	07/07/2021	Closing Sale	.....6,885	.....21,655,528	3145.32.....	.....1,377,000	.....0	.....8,350,197	.....0	.....8,350,197	.....	.....(3,253,111)	.....0	.....0	.....6,973,197	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0SU	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/21/2020	04/21/2021	04/21/2021	Closing Sale	.....10,013	.....27,401,175	2736.56.....	.....2,002,600	.....0	.....14,387,279	.....0	.....14,387,279	.....	.....(8,275,209)	.....0	.....0	.....12,384,679	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0RW	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/20/2020	03/19/2021	03/19/2021	Closing Sale	.....20,355	.....46,916,647	2304.92.....	.....4,071,000	.....0	.....32,734,504	.....0	.....32,734,504	.....	.....(25,393,574)	.....0	.....0	.....28,663,504	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0WU	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/21/2020	09/21/2021	09/21/2021	Closing Sale	.....7,233	.....23,731,907	3281.06.....	.....36,165,000	.....0	.....7,761,949	.....0	.....7,761,949	.....	.....31,918,904	.....0	.....0	.....(28,403,051)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0TO	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/21/2020	05/21/2021	05/21/2021	Closing Sale	.....11,289	.....33,285,729	2948.51.....	.....2,257,800	.....0	.....13,629,774	.....0	.....13,629,774	.....	.....(7,139,221)	.....0	.....0	.....11,371,974	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSS0DO	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPFQFN3BB65	04/21/2020	04/21/2021	04/21/2021	Closing Sale	.....28,661	.....78,432,546	2736.56.....	.....5,732,200	.....0	.....41,181,844	.....0	.....41,181,844	.....	.....(23,686,782)	.....0	.....0	.....35,449,644	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SCSS0HC	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Credit Suisse FB Int E58DKGMJYYJLN8C3868	01/28/2020	01/28/2021	01/28/2021	Closing Sale	.....6,463	.....21,174,339	3276.24.....	.....1,292,600	.....0	.....3,303,498	.....0	.....3,303,498	.....	.....(1,843,875)	.....0	.....0	.....2,010,898	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLM0AP	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America... EYKN6V0ZCB8VD9IULB80	07/21/2020	07/21/2021	07/21/2021	Closing Sale	.....510	.....1,661,223	3257.3.....	.....20,433	.....0	.....140,896	.....0	.....140,896	.....	.....(22,725)	.....0	.....0	.....120,463	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SCTS0AS	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Citigroup..... 5493008GOWFH1UU8231	10/21/2020	10/21/2021	10/21/2021	Closing Sale	.....32,172	.....110,528,836	3435.56.....	.....160,860,000	.....0	.....35,846,686	.....0	.....35,846,686	.....	.....145,454,930	.....0	.....0	.....(125,013,314)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSS0CK	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPFQFN3BB65	03/13/2020	03/12/2021	03/12/2021	Closing Sale8,09121,934,863	2711.02.....1,618,20009,970,70109,970,701(6,852,135)008,352,50100	0001.....

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SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 OTC Call Option 9SMSS0HL	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley....	4PQUHN3JPFQFN3BB65	07/21/2020	07/21/2021	Closing Sale	59,470	193,711,631	3257.3.....	11,894,000	0	65,499,663	0	65,499,663		(22,816,403)	0	0	53,605,663	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0YS	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	10/28/2020	10/28/2021	Closing Sale	6,180	20,214,965	3271.03.....	30,900,000	0	8,190,910	0	8,190,910		27,145,538	0	0	(22,709,090)	0	0	0001.....
S&P 500 OTC Call Option 9SCSS0HM	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	04/21/2020	04/21/2021	Closing Sale	1,527	4,178,727	2736.56.....	496,741	0	2,194,085	0	2,194,085		(1,070,643)	0	0	1,697,345	0	0	0001.....
S&P 500 OTC Call Option 9SMLS0SA	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America...	EYKN6V0ZC88VD9IULB80	11/06/2020	11/05/2021	Closing Sale	6,402	22,467,435	3509.44.....	32,010,000	0	7,606,152	0	7,606,152		29,251,059	0	0	(24,403,848)	0	0	0001.....
S&P 500 OTC Call Option 9SMLA0DE	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America...	EYKN6V0ZC88VD9IULB80	03/13/2020	03/12/2021	Closing Sale	956	2,591,735	2711.02.....	259,751	0	600,556	0	600,556		(321,692)	0	0	340,805	0	0	0001.....
S&P 500 OTC Call Option 9SBCM0AF	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	08/07/2020	08/06/2021	Closing Sale	3,534	11,843,424	3351.28.....	97,109	0	992,678	0	992,678		(237,266)	0	0	895,569	0	0	0001.....
S&P 500 OTC Call Option 9SMLA0DH	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America...	EYKN6V0ZC88VD9IULB80	10/01/2020	04/21/2021	Closing Sale	10,568	28,919,966	2736.56.....	2,328,025	0	7,960,435	0	7,960,435		(5,139,498)	0	0	5,632,410	0	0	0001.....
S&P 500 OTC Call Option 9SMMS0AA	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley....	4PQUHN3JPFQFN3BB65	02/14/2020	02/12/2021	Closing Sale	340	1,149,254	3380.16.....	16,448	0	0	0	0		16,448	0	0	(16,448)	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0DY	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley....	4PQUHN3JPFQFN3BB65	04/21/2020	04/21/2021	Closing Sale	8,300	22,713,448	2736.56.....	1,660,000	0	11,925,938	0	11,925,938		(6,859,506)	0	0	10,265,938	0	0	0001.....
S&P 500 OTC Call Option 9SMMS0AC	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley....	4PQUHN3JPFQFN3BB65	03/20/2020	03/19/2021	Closing Sale	382	880,479	2304.92.....	8,453	0	73,485	0	73,485		(39,007)	0	0	65,032	0	0	0001.....
S&P 500 OTC Call Option 9SMLA0DG	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America...	EYKN6V0ZC88VD9IULB80	04/07/2020	04/07/2021	Closing Sale	807	2,146,144	2659.41.....	155,380	0	628,924	0	628,924		(446,705)	0	0	473,544	0	0	0001.....
S&P 500 OTC Call Option 9SRBS0IE	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	01/28/2020	01/28/2021	Closing Sale	4,682	15,339,356	3276.24.....	936,400	0	2,393,157	0	2,393,157		(1,335,761)	0	0	1,456,757	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0UG	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	06/12/2020	06/14/2021	Closing Sale	6,997	21,280,046	3041.31.....	1,399,400	0	8,493,238	0	8,493,238		(3,886,322)	0	0	7,093,838	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0WK	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	09/21/2020	09/21/2021	Closing Sale	7,238	23,748,312	3281.06.....	36,190,000	0	7,767,315	0	7,767,315		31,940,969	0	0	(28,422,685)	0	0	0001.....
S&P 500 OTC Call Option 9SRBS0IC	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	01/28/2020	01/28/2021	Closing Sale	3,353	10,985,233	3276.24.....	670,600	0	1,713,852	0	1,713,852		(956,601)	0	0	1,043,252	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0BC	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley....	4PQUHN3JPFQFN3BB65	02/21/2020	02/19/2021	Closing Sale	731	2,439,895	3337.75.....	146,200	0	415,910	0	415,910		(175,334)	0	0	269,710	0	0	0001.....
S&P 500 OTC Call Option 9SSG0BU	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Societe Generale.	O2RNE8IBXP4R0TD8PU41	01/07/2020	01/07/2021	Closing Sale	3,250	10,520,835	3237.18.....	650,000	0	1,841,483	0	1,841,483		(1,034,074)	0	0	1,191,483	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0TE	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	05/21/2020	05/21/2021	Closing Sale	49,549	146,095,722	2948.51.....	9,909,800	0	59,822,985	0	59,822,985		(31,335,039)	0	0	49,913,185	0	0	0001.....
S&P 500 OTC Call Option 9SMMS0AB	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley....	4PQUHN3JPFQFN3BB65	02/21/2020	02/19/2021	Closing Sale	281	937,908	3337.75.....	15,382	0	0	0	0		15,382	0	0	(15,382)	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0EU	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley....	4PQUHN3JPFQFN3BB65	05/21/2020	05/21/2021	Closing Sale	6,779	19,987,949	2948.51.....	1,355,800	0	8,184,626	0	8,184,626		(4,287,074)	0	0	6,828,826	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0DC	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley....	4PQUHN3JPFQFN3BB65	03/27/2020	03/26/2021	Closing Sale	21,524	54,702,600	2541.47.....	4,304,800	0	30,845,399	0	30,845,399		(21,824,688)	0	0	26,540,599	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0JU	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley....	4PQUHN3JPFQFN3BB65	10/28/2020	10/28/2021	Closing Sale	1,917	6,270,565	3271.03.....	9,585,000	0	2,540,773	0	2,540,773		8,420,388	0	0	(7,044,227)	0	0	0001.....

E19.29

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 OTC Call Option 9SBCS0VJ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	08/14/2020	08/13/2021	08/13/2021	Closing Sale	3,309	11,162,316	3373.32	661,800	0	3,622,289	0	3,622,289		(989,148)	0	2,960,489	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0BI	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley....	4PQUHN3JPFQFN3BB65	02/21/2020	02/19/2021	02/19/2021	Closing Sale	24,398	81,434,425	3337.75	4,879,600	0	13,881,486	0	13,881,486		(5,851,968)	0	9,001,886	0	0	0001.....
S&P 500 OTC Call Option 9SMLS0RY	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America...	EYKN6V0ZCB8VD9IULB80	10/14/2020	10/14/2021	10/14/2021	Closing Sale	3,914	13,657,316	3489.35	19,570,000	0	3,714,034	0	3,714,034		17,861,383	0	(15,855,966)	0	0	0001.....
S&P 500 OTC Call Option 9SCTS0AA	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Citigroup.....	5493008GOWFH1UU8231	08/21/2020	08/20/2021	08/20/2021	Closing Sale	5,997	20,372,769	3397.16	29,985,000	0	6,263,926	0	6,263,926		27,087,290	0	(23,721,074)	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0KA	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley....	4PQUHN3JPFQFN3BB65	11/13/2020	11/12/2021	11/12/2021	Closing Sale	1,485	5,323,948	3585.15	7,425,000	0	1,630,085	0	1,630,085		6,858,770	0	(5,794,916)	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0PK	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	01/14/2020	01/14/2021	01/14/2021	Closing Sale	5,263	17,279,218	3283.15	1,052,600	0	2,696,709	0	2,696,709		(1,434,473)	0	1,644,109	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0RS	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	03/20/2020	03/19/2021	03/19/2021	Closing Sale	30,909	71,242,772	2304.92	6,181,800	0	49,707,236	0	49,707,236		(38,560,059)	0	43,525,436	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0ZP	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	12/21/2020	12/21/2021	12/21/2021	Closing Sale	5,504	20,336,840	3694.92	27,520,000	0	5,252,522	0	5,252,522		25,737,022	0	(22,267,478)	0	0	0001.....
S&P 500 OTC Call Option 9SMLS0QT	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America...	EYKN6V0ZCB8VD9IULB80	06/19/2020	06/21/2021	06/21/2021	Closing Sale	1,391	4,308,956	3097.74	413,224	0	1,567,727	0	1,567,727		(571,805)	0	1,154,502	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0YA	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	10/21/2020	10/21/2021	10/21/2021	Closing Sale	8,328	28,611,344	3435.56	41,640,000	0	9,279,224	0	9,279,224		37,652,265	0	(32,360,776)	0	0	0001.....
S&P 500 OTC Call Option 9SSG0BY	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Societe Generale.	O2RNE8IBXP4R0T8PU41	02/21/2020	02/19/2021	02/19/2021	Closing Sale	5,498	18,350,950	3337.75	1,099,600	0	3,128,142	0	3,128,142		(1,318,720)	0	2,028,542	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0UA	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	05/21/2020	05/21/2021	05/21/2021	Closing Sale	7,551	22,264,199	2948.51	1,510,200	0	9,116,700	0	9,116,700		(4,775,291)	0	7,606,500	0	0	0001.....
S&P 500 OTC Call Option 9SSG0CE	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Societe Generale.	O2RNE8IBXP4R0T8PU41	02/21/2020	02/19/2021	02/19/2021	Closing Sale	6,138	20,487,110	3337.75	1,227,600	0	3,492,276	0	3,492,276		(1,472,227)	0	2,264,676	0	0	0001.....
S&P 500 OTC Call Option 9SMLS0QM	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America...	EYKN6V0ZCB8VD9IULB80	03/20/2020	03/19/2021	03/19/2021	Closing Sale	913	2,188,571	2397.12	208,757	0	1,384,093	0	1,384,093		(1,029,590)	0	1,175,335	0	0	0001.....
S&P 500 OTC Call Option 9SCSS0GM	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	01/07/2020	01/07/2021	01/07/2021	Closing Sale	3,769	12,200,931	3237.18	753,800	0	2,135,553	0	2,135,553		(1,199,208)	0	1,381,753	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0SE	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	04/14/2020	04/14/2021	04/14/2021	Closing Sale	2,889	8,223,018	2846.32	577,800	0	3,693,119	0	3,693,119		(2,078,424)	0	3,115,319	0	0	0001.....
S&P 500 OTC Call Option 9SCTS0BA	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Citigroup.....	5493008GOWFH1UU8231	12/14/2020	12/14/2021	12/14/2021	Closing Sale	9,128	33,294,289	3647.49	45,640,000	0	9,005,685	0	9,005,685		42,423,224	0	(36,634,315)	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0WQ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	09/21/2020	09/21/2021	09/21/2021	Closing Sale	6,762	22,186,528	3281.06	33,810,000	0	7,256,505	0	7,256,505		29,840,402	0	(26,553,495)	0	0	0001.....
S&P 500 OTC Call Option 9SSG0CS	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Societe Generale.	O2RNE8IBXP4R0T8PU41	10/21/2020	10/21/2021	10/21/2021	Closing Sale	61,117	209,971,121	3435.56	305,585,000	0	68,097,784	0	68,097,784		276,320,060	0	(237,487,216)	0	0	0001.....
Merrill Lynch GPA index 9GMLS0CB	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America...	EYKN6V0ZCB8VD9IULB80	08/06/2021	12/07/2021	12/07/2021	Closing Sale	1,322	280,409	212.11	0	15,269	14,833	14,833		0	0	0	(436)	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0PI	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	01/14/2020	01/14/2021	01/14/2021	Closing Sale	8,044	26,409,659	3283.15	1,608,800	0	4,121,665	0	4,121,665		(2,192,458)	0	2,512,865	0	0	0001.....
S&P 500 OTC Call Option 9SMLS0QU	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America...	EYKN6V0ZCB8VD9IULB80	07/07/2020	07/07/2021	07/07/2021	Closing Sale	1,689	5,312,445	3145.32	337,800	0	2,048,436	0	2,048,436		(798,040)	0	1,710,636	0	0	0001.....

E19.30

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 OTC Call Option 9SMSMOAE	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley....	4PQUHN3JPFGNF3BB65	04/21/2020	04/21/2021	Closing Sale	270	738,871	2736.56	9,811	0	93,860	0	93,860		(44,314)	0	0	84,049	0	0	0001.....
S&P 500 OTC Call Option 9SSGA0AH	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Societe Generale.	O2RNE8IBXP4R0TD8PU41	01/28/2020	01/28/2021	Closing Sale	2,471	8,095,589	3276.24	270,402	0	0	0	0		270,402	0	0	(270,402)	0	0	0001.....
S&P 500 OTC Call Option 9SSGA0AM	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Societe Generale.	O2RNE8IBXP4R0TD8PU41	11/20/2020	11/19/2021	Closing Sale	9,647	34,319,588	3557.54	1,588,957	0	5,865,775	0	5,865,775		(973,741)	0	0	4,276,818	0	0	0001.....
S&P 500 OTC Call Option 9SMLM0AN	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America...	EYKN6V0ZCB8VD9ULB80	06/05/2020	06/07/2021	Closing Sale	3,417	10,913,659	3193.93	113,495	0	715,930	0	715,930		(245,567)	0	0	602,435	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0XA	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	09/28/2020	09/28/2021	Closing Sale	1,829	6,130,076	3351.6	9,145,000	0	1,830,884	0	1,830,884		8,168,464	0	0	(7,314,116)	0	0	0001.....
S&P 500 OTC Call Option 9MSOCC	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley....	4PQUHN3JPFGNF3BB65	03/06/2020	03/05/2021	Closing Sale	4,121	12,249,137	2972.37	824,200	0	3,583,498	0	3,583,498		(2,432,401)	0	0	2,759,298	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0RY	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	03/20/2020	03/19/2021	Closing Sale	31,354	72,268,462	2304.92	6,270,800	0	50,422,876	0	50,422,876		(39,115,212)	0	0	44,152,076	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0WM	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	09/21/2020	09/21/2021	Closing Sale	6,664	21,864,984	3281.06	33,320,000	0	7,151,338	0	7,151,338		29,407,933	0	0	(26,168,662)	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0UQ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	07/14/2020	07/14/2021	Closing Sale	11,987	38,328,672	3197.52	2,397,400	0	14,106,062	0	14,106,062		(5,165,513)	0	0	11,708,662	0	0	0001.....
S&P 500 OTC Call Option 9SSGS0CY	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Societe Generale.	O2RNE8IBXP4R0TD8PU41	10/21/2020	10/21/2021	Closing Sale	7,050	24,220,698	3435.56	35,250,000	0	7,855,251	0	7,855,251		31,874,215	0	0	(27,394,749)	0	0	0001.....
S&P 500 OTC Call Option 9SCTS0AC	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Citigroup.....	5493008GOWFH1UU8231	08/21/2020	08/20/2021	Closing Sale	20,102	68,289,710	3397.16	100,510,000	0	20,996,740	0	20,996,740		90,796,848	0	0	(79,513,260)	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0TW	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	05/21/2020	05/21/2021	Closing Sale	14,170	41,780,387	2948.51	2,834,000	0	17,108,150	0	17,108,150		(8,961,180)	0	0	14,274,150	0	0	0001.....
S&P 500 OTC Call Option 9MSO0FM	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley....	4PQUHN3JPFGNF3BB65	06/05/2020	06/07/2021	Closing Sale	7,289	23,280,556	3193.93	1,457,800	0	7,526,549	0	7,526,549		(3,063,390)	0	0	6,068,749	0	0	0001.....
S&P 500 OTC Call Option 9SCSM0BT	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Credit Suisse FB Int	E58DKGMJYYYJLN8C386E	07/28/2020	07/28/2021	Closing Sale	491	1,580,254	3218.44	17,383	0	93,994	0	93,994		4,428	0	0	76,611	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0TK	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	05/21/2020	05/21/2021	Closing Sale	9,855	29,057,566	2948.51	1,971,000	0	11,898,434	0	11,898,434		(6,232,352)	0	0	9,927,434	0	0	0001.....
S&P 500 OTC Call Option 9MSO0BE	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley....	4PQUHN3JPFGNF3BB65	02/21/2020	02/19/2021	Closing Sale	12,415	41,438,166	3337.75	2,483,000	0	7,063,638	0	7,063,638		(2,977,793)	0	0	4,580,638	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0WC	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	09/21/2020	09/21/2021	Closing Sale	653	2,228,232	3412.3	149,570	0	615,053	0	615,053		(166,929)	0	0	465,483	0	0	0001.....
S&P 500 OTC Call Option 9SCSM0BN	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Credit Suisse FB Int	E58DKGMJYYYJLN8C386E	03/06/2020	03/05/2021	Closing Sale	4,663	13,860,161	2972.37	141,403	0	0	0	0		141,403	0	0	(141,403)	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0YI	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	10/21/2020	10/21/2021	Closing Sale	8,462	29,071,709	3435.56	42,310,000	0	9,428,530	0	9,428,530		38,258,101	0	0	(32,881,470)	0	0	0001.....
S&P 500 OTC Call Option 9SMLS0RW	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America...	EYKN6V0ZCB8VD9ULB80	10/07/2020	10/07/2021	Closing Sale	3,348	11,448,319	3419.45	16,740,000	0	3,282,078	0	3,282,078		15,115,135	0	0	(13,457,922)	0	0	0001.....
S&P 500 OTC Call Option 9MSO0HA	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley....	4PQUHN3JPFGNF3BB65	06/26/2020	06/28/2021	Closing Sale	13,908	41,849,867	3009.05	2,781,600	0	17,823,936	0	17,823,936		(8,173,056)	0	0	15,042,336	0	0	0001.....
S&P 500 OTC Call Option 9SCS0GQ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Credit Suisse FB Int	E58DKGMJYYYJLN8C386E	01/07/2020	01/07/2021	Closing Sale	3,389	10,970,803	3237.18	677,800	0	1,920,241	0	1,920,241		(1,078,301)	0	0	1,242,441	0	0	0001.....

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SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25	
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)	
S&P 500 OTC Call Option 9SBCS0ZD	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	11/20/2020	11/19/2021	11/19/2021	Closing Sale	.....5,843	..20,786,706	3557.54.....	.....29,215,000	.....0	.....6,663,474	.....0	.....6,663,474	.....	.....26,859,960	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSS0DQ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley....	4PQUHN3JPFQFN3BB65	04/21/2020	04/21/2021	04/21/2021	Closing Sale	.....19,042	..52,109,576	2736.56.....	.....3,808,400	.....0	.....27,360,688	.....0	.....27,360,688	.....	.....(15,737,194)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCM0AC	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	01/07/2020	01/07/2021	01/07/2021	Closing Sale	.....3,947	..12,777,149	3237.18.....	.....169,974	.....0	.....0	.....0	.....0	.....	.....169,974	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SCSM0BR	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	06/12/2020	06/14/2021	06/14/2021	Closing Sale	.....280	.....851,567	3041.31.....	.....11,850	.....0	.....141,307	.....0	.....141,307	.....	.....(54,977)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SRBA0AU	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	08/07/2020	08/06/2021	08/06/2021	Closing Sale	.....1,006	..3,371,388	3351.28.....	.....164,521	.....0	.....499,723	.....0	.....499,723	.....	.....(152,172)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0UX	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	07/28/2020	07/28/2021	07/28/2021	Closing Sale	.....1,810	..5,825,376	3218.44.....	.....362,000	.....0	.....2,139,782	.....0	.....2,139,782	.....	.....(757,751)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSS0GU	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley....	4PQUHN3JPFQFN3BB65	06/19/2020	06/21/2021	06/21/2021	Closing Sale	.....8,690	..26,919,361	3097.74.....	.....1,738,000	.....0	.....9,794,065	.....0	.....9,794,065	.....	.....(4,415,777)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0XC	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	09/28/2020	09/28/2021	09/28/2021	Closing Sale	.....6,055	..20,293,938	3351.6.....	.....30,275,000	.....0	.....6,061,237	.....0	.....6,061,237	.....	.....27,042,128	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSS0AE	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley....	4PQUHN3JPFQFN3BB65	02/14/2020	02/12/2021	02/12/2021	Closing Sale	.....3,568	..12,060,411	3380.16.....	.....713,600	.....0	.....1,979,063	.....0	.....1,979,063	.....	.....(702,319)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0VW	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	09/21/2020	09/21/2021	09/21/2021	Closing Sale	.....6,791	..22,281,678	3281.06.....	.....33,955,000	.....0	.....7,287,626	.....0	.....7,287,626	.....	.....29,968,378	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SSG0DC	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Societe Generale.	O2RNE8IBXP4R0TD8PU41	12/14/2020	12/14/2021	12/14/2021	Closing Sale	.....4,703	..17,154,145	3647.49.....	.....23,515,000	.....0	.....4,639,980	.....0	.....4,639,980	.....	.....21,857,627	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9MSM0AI	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley....	4PQUHN3JPFQFN3BB65	05/21/2020	05/21/2021	05/21/2021	Closing Sale	.....396	..1,167,610	2948.51.....	.....14,609	.....0	.....105,054	.....0	.....105,054	.....	.....(40,017)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCA0AP	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	07/28/2020	07/28/2021	07/28/2021	Closing Sale	.....2,557	..8,229,551	3218.44.....	.....421,342	.....0	.....1,525,260	.....0	.....1,525,260	.....	.....(661,014)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSS0EW	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley....	4PQUHN3JPFQFN3BB65	05/21/2020	05/21/2021	05/21/2021	Closing Sale	.....23,498	..69,284,088	2948.51.....	.....4,699,600	.....0	.....28,370,310	.....0	.....28,370,310	.....	.....(14,860,254)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0VL	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	08/14/2020	08/13/2021	08/13/2021	Closing Sale	.....746	..2,516,265	3373.01.....	.....149,200	.....0	.....816,864	.....0	.....816,864	.....	.....(223,184)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0UZ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	07/28/2020	07/28/2021	07/28/2021	Closing Sale	.....6,203	..19,963,983	3218.44.....	.....1,240,600	.....0	.....7,333,187	.....0	.....7,333,187	.....	.....(2,596,867)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSS0EO	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley....	4PQUHN3JPFQFN3BB65	05/14/2020	05/14/2021	05/14/2021	Closing Sale	.....14,486	..41,321,315	2852.5.....	.....2,897,200	.....0	.....19,141,076	.....0	.....19,141,076	.....	.....(10,432,732)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSS0AG	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley....	4PQUHN3JPFQFN3BB65	02/14/2020	02/12/2021	02/12/2021	Closing Sale	.....5,409	..18,283,285	3380.16.....	.....1,081,800	.....0	.....3,000,210	.....0	.....3,000,210	.....	.....(1,064,698)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0XE	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	09/28/2020	09/28/2021	09/28/2021	Closing Sale	.....9,046	..30,318,574	3351.6.....	.....45,230,000	.....0	.....9,055,317	.....0	.....9,055,317	.....	.....40,400,180	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0TU	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	05/21/2020	05/21/2021	05/21/2021	Closing Sale	.....13,104	..38,637,275	2948.51.....	.....2,620,800	.....0	.....15,821,114	.....0	.....15,821,114	.....	.....(8,287,036)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0QM	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	02/07/2020	02/05/2021	02/05/2021	Closing Sale	.....4,023	..13,387,377	3327.71.....	.....804,600	.....0	.....2,249,340	.....0	.....2,249,340	.....	.....(971,075)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0YW	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	11/20/2020	11/19/2021	11/19/2021	Closing Sale680	..2,515,891	3699.84.....134,9870678,7210678,721(73,635)00000	0001.....

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SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 OTC Call Option 9SCSS0HA	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	01/28/2020	01/28/2021	01/28/2021	Closing Sale	305	999,253	3276.24	61,000	0	155,898	0	155,898		(87,016)	0	0	94,898	0	0	0001.....
S&P 500 OTC Call Option 9SMSA0AA	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPFQFN3BB65	10/01/2020	03/19/2021	03/19/2021	Closing Sale	16,749	38,605,105	2304.92	3,628,880	0	17,808,655	0	17,808,655		(13,806,322)	0	0	14,179,775	0	0	0001.....
S&P 500 OTC Call Option 9SCTM0AC	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Citigroup..... 5493008GOWFH1UU8231	09/21/2020	09/21/2021	09/21/2021	Closing Sale	836	2,742,966	3281.06	34,560	0	306,446	0	306,446		(75,698)	0	0	271,885	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0CM	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPFQFN3BB65	03/13/2020	03/12/2021	03/12/2021	Closing Sale	9,439	25,589,318	2711.02	1,887,800	0	11,631,868	0	11,631,868		(7,993,734)	0	0	9,744,068	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0DS	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPFQFN3BB65	04/21/2020	04/21/2021	04/21/2021	Closing Sale	15,957	43,667,288	2736.56	3,191,400	0	22,927,975	0	22,927,975		(13,187,606)	0	0	19,736,575	0	0	0001.....
S&P 500 OTC Call Option 9SSGS0DA	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Societe Generale. O2RNE8IBXP4R0TD8PU41	10/21/2020	10/21/2021	10/21/2021	Closing Sale	3,977	13,663,222	3435.56	19,885,000	0	4,431,253	0	4,431,253		17,980,674	0	0	(15,453,747)	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0JC	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPFQFN3BB65	09/04/2020	09/07/2021	09/07/2021	Closing Sale	6,775	23,217,654	3426.96	33,875,000	0	7,405,549	0	7,405,549		30,704,800	0	0	(26,469,451)	0	0	0001.....
S&P 500 OTC Call Option 9SSGA0AN	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Societe Generale. O2RNE8IBXP4R0TD8PU41	12/07/2020	12/07/2021	12/07/2021	Closing Sale	838	3,093,862	3691.96	135,823	0	430,619	0	430,619		(15,279)	0	0	294,796	0	0	0001.....
S&P 500 OTC Call Option 9SRBA0AT	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	RBC Capital Markets ES7IP3U3RHIGC71XBU11	07/21/2020	07/21/2021	07/21/2021	Closing Sale	10,238	33,348,237	3257.3	1,637,398	0	5,451,135	0	5,451,135		(2,205,667)	0	0	3,813,736	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0YQ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/28/2020	10/28/2021	10/28/2021	Closing Sale	6,144	20,097,208	3271.03	30,720,000	0	8,143,196	0	8,143,196		26,987,409	0	0	(22,576,804)	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0AK	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPFQFN3BB65	02/14/2020	02/12/2021	02/12/2021	Closing Sale	3,021	10,211,463	3380.16	604,200	0	1,675,658	0	1,675,658		(594,648)	0	0	1,071,458	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0PQ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/21/2020	01/21/2021	01/21/2021	Closing Sale	60,474	200,821,454	3320.79	12,094,800	0	32,189,101	0	32,189,101		(14,411,385)	0	0	20,094,301	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0VU	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/21/2020	08/20/2021	08/20/2021	Closing Sale	52,560	178,554,730	3397.16	262,800,000	0	54,899,446	0	54,899,446		237,403,358	0	0	(207,900,554)	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0TY	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/21/2020	05/21/2021	05/21/2021	Closing Sale	9,594	28,288,005	2948.51	1,918,800	0	11,583,316	0	11,583,316		(6,067,294)	0	0	9,664,516	0	0	0001.....
S&P 500 OTC Call Option 9SSGS0DI	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Societe Generale. O2RNE8IBXP4R0TD8PU41	12/28/2020	12/28/2021	12/28/2021	Closing Sale	1,349	5,039,001	3735.36	6,745,000	0	1,417,786	0	1,417,786		6,338,026	0	0	(5,327,214)	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0IY	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPFQFN3BB65	09/04/2020	09/07/2021	09/07/2021	Closing Sale	2,200	7,539,312	3426.96	11,000,000	0	2,404,754	0	2,404,754		9,970,562	0	0	(8,595,246)	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0XU	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/14/2020	10/14/2021	10/14/2021	Closing Sale	6,662	23,241,520	3488.67	33,310,000	0	6,326,169	0	6,326,169		30,398,492	0	0	(26,983,831)	0	0	0001.....
S&P 500 OTC Call Option 9SMLS0QI	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America... EYKN6V0ZCB8VD9IULB80	01/21/2020	01/21/2021	01/21/2021	Closing Sale	6,119	20,319,914	3320.79	1,223,800	0	3,257,021	0	3,257,021		(1,458,201)	0	0	2,033,221	0	0	0001.....
S&P 500 OTC Call Option 9SMLS0SS	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America... EYKN6V0ZCB8VD9IULB80	11/27/2020	11/26/2021	11/26/2021	Closing Sale	8,384	30,503,926	3638.35	41,920,000	0	8,017,368	0	8,017,368		38,978,153	0	0	(33,902,632)	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0AC	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPFQFN3BB65	02/14/2020	02/12/2021	02/12/2021	Closing Sale	578	1,954,969	3382.3	115,600	0	319,363	0	319,363		(112,638)	0	0	203,763	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0UU	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/14/2020	07/14/2021	07/14/2021	Closing Sale	8,408	26,884,748	3197.52	1,681,600	0	9,894,366	0	9,894,366		(3,623,228)	0	0	8,212,766	0	0	0001.....
S&P 500 OTC Call Option 9SRBA0AW	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	RBC Capital Markets ES7IP3U3RHIGC71XBU11	11/13/2020	11/12/2021	11/12/2021	Closing Sale	601	2,154,675	3585.15	97,825	0	335,595	0	335,595		(44,277)	0	0	237,770	0	0	0001.....

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SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25	
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)	
S&P 500 OTC Call Option 9SMSS0BU	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley....	4PQUHN3JPFQFN3BB65	02/28/2020	02/26/2021	02/26/2021	Closing Sale	.....5,786	..17,093,117	2954.22.....	.....1,157,200	.....0	.....4,958,197	.....0	.....4,958,197	.....	.....(3,514,502)	.....0	.....0	.....3,800,997	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0RI	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America...	EYKN6V0ZC88VD9ULB80	08/07/2020	08/06/2021	08/06/2021	Closing Sale	.....6,276	..21,032,633	3351.28.....	.....1,255,200	.....0	.....6,810,966	.....0	.....6,810,966	.....	.....(1,967,587)	.....0	.....0	.....5,555,766	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0QS	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	02/07/2020	02/05/2021	02/05/2021	Closing Sale	.....4,804	..15,986,319	3327.71.....	.....960,800	.....0	.....2,686,012	.....0	.....2,686,012	.....	.....(1,159,593)	.....0	.....0	.....1,725,212	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SUBS0AQ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	UBS.....	5493001KJTIIGC8Y1R12..	12/28/2020	12/28/2021	12/28/2021	Closing Sale	.....7,192	..26,864,709	3735.36.....	.....35,960,000	.....0	.....7,558,720	.....0	.....7,558,720	.....	.....33,790,276	.....0	.....0	.....(28,401,280)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSS0KE	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley....	4PQUHN3JPFQFN3BB65	11/20/2020	11/19/2021	11/19/2021	Closing Sale	.....1,302	..4,631,917	3557.54.....	.....360,823	.....0	.....1,484,827	.....0	.....1,484,827	.....	.....(163,952)	.....0	.....0	.....1,124,004	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SCSS0GI	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	01/07/2020	01/07/2021	01/07/2021	Closing Sale	.....748	..2,421,411	3237.18.....	.....149,600	.....0	.....423,824	.....0	.....423,824	.....	.....(237,996)	.....0	.....0	.....274,224	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SCSM0CB	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	12/21/2020	12/21/2021	12/21/2021	Closing Sale	.....387	..1,429,934	3694.92.....	.....19,017	.....0	.....119,373	.....0	.....119,373	.....	.....(7,403)	.....0	.....0	.....100,356	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0ZB	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	11/20/2020	11/19/2021	11/19/2021	Closing Sale	.....5,158	..18,349,791	3557.54.....	.....25,790,000	.....0	.....5,882,286	.....0	.....5,882,286	.....	.....23,711,052	.....0	.....0	.....(19,907,714)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSS0CQ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley....	4PQUHN3JPFQFN3BB65	03/13/2020	03/12/2021	03/12/2021	Closing Sale	.....7,361	..19,955,818	2711.02.....	.....1,472,200	.....0	.....9,071,108	.....0	.....9,071,108	.....	.....(6,233,910)	.....0	.....0	.....7,598,908	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSS0IM	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley....	4PQUHN3JPFQFN3BB65	08/21/2020	08/20/2021	08/20/2021	Closing Sale	.....18,152	..61,665,248	3397.16.....	.....90,760,000	.....0	.....18,959,946	.....0	.....18,959,946	.....	.....81,989,075	.....0	.....0	.....(71,800,054)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCM0AD	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	01/14/2020	01/14/2021	01/14/2021	Closing Sale	.....692	..2,271,940	3283.15.....	.....44,719	.....0	.....0	.....0	.....0	.....	.....44,719	.....0	.....0	.....(44,719)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SCSS0HI	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	01/28/2020	01/28/2021	01/28/2021	Closing Sale	.....5,989	..19,621,401	3276.24.....	.....1,197,800	.....0	.....3,061,217	.....0	.....3,061,217	.....	.....(1,708,644)	.....0	.....0	.....1,863,417	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSS0FK	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley....	4PQUHN3JPFQFN3BB65	05/28/2020	05/28/2021	05/28/2021	Closing Sale	.....3,130	..9,483,055	3029.73.....	.....626,000	.....0	.....3,675,809	.....0	.....3,675,809	.....	.....(1,754,218)	.....0	.....0	.....3,049,809	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0UO	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	06/26/2020	06/28/2021	06/28/2021	Closing Sale	.....8,741	..26,302,106	3009.05.....	.....1,748,200	.....0	.....11,202,116	.....0	.....11,202,116	.....	.....(5,136,661)	.....0	.....0	.....9,453,916	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SUBS0AM	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	UBS.....	5493001KJTIIGC8Y1R12..	12/21/2020	12/21/2021	12/21/2021	Closing Sale	.....5,756	..21,267,960	3694.92.....	.....28,780,000	.....0	.....5,493,008	.....0	.....5,493,008	.....	.....26,915,389	.....0	.....0	.....(23,286,992)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0SO	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	04/14/2020	04/14/2021	04/14/2021	Closing Sale	.....9,320	..26,525,279	2846.06.....	.....1,864,000	.....0	.....11,916,552	.....0	.....11,916,552	.....	.....(6,707,396)	.....0	.....0	.....10,052,552	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0WE	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	09/21/2020	09/21/2021	09/21/2021	Closing Sale	.....8,204	..26,917,816	3281.06.....	.....41,020,000	.....0	.....8,803,959	.....0	.....8,803,959	.....	.....36,203,884	.....0	.....0	.....(32,216,041)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0XW	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	10/14/2020	10/14/2021	10/14/2021	Closing Sale	.....4,895	..17,077,040	3488.67.....	.....24,475,000	.....0	.....4,648,243	.....0	.....4,648,243	.....	.....22,335,728	.....0	.....0	.....(19,826,757)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0RQ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	03/20/2020	03/19/2021	03/19/2021	Closing Sale	.....20,977	..48,350,307	2304.92.....	.....4,195,400	.....0	.....33,734,792	.....0	.....33,734,792	.....	.....(26,169,541)	.....0	.....0	.....29,539,392	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0ZX	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	12/21/2020	12/21/2021	12/21/2021	Closing Sale	.....12,527	..46,286,263	3694.92.....	.....62,635,000	.....0	.....11,954,641	.....0	.....11,954,641	.....	.....58,576,976	.....0	.....0	.....(50,680,359)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SUBS0AO	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	UBS.....	5493001KJTIIGC8Y1R12..	12/28/2020	12/28/2021	12/28/2021	Closing Sale	.....10,418	..38,914,980	3735.36.....	.....52,090,000	.....0	.....10,949,214	.....0	.....10,949,214	.....	.....48,947,038	.....0	.....0	.....(41,140,786)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0VF	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	07/28/2020	07/28/2021	07/28/2021	Closing Sale4,442	..14,296,310	3218.44.....888,40005,251,33205,251,332(1,859,629)004,362,93200	0001.....

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SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25	
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)	
S&P 500 OTC Call Option 9SMSS0BY	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley....	4PQUHN3JPFQFN3BB65	03/06/2020	03/05/2021	03/05/2021	Closing Sale	.....6,260	..18,607,036	2972.37.....	.....1,252,000	.....0	.....5,443,508	.....0	.....5,443,508	.....	.....(3,694,936)	.....0	.....0	.....4,191,508	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SCSM0BZ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Credit Suisse FB Int	E58DKGMJYYYJLN8C386E	12/07/2020	12/07/2021	12/07/2021	Closing Sale	.....4,285	..15,820,049	3691.96.....	.....139,202	.....0	.....729,405	.....0	.....729,405	.....	.....(80,070)	.....0	.....0	.....590,203	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0SG	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	04/14/2020	04/14/2021	04/14/2021	Closing Sale	.....1,962	..5,583,970	2846.06.....	.....392,400	.....0	.....2,508,613	.....0	.....2,508,613	.....	.....(1,412,008)	.....0	.....0	.....2,116,213	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0WS	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	09/21/2020	09/21/2021	09/21/2021	Closing Sale	.....19,403	..63,662,407	3281.06.....	.....97,015,000	.....0	.....20,821,941	.....0	.....20,821,941	.....	.....85,624,568	.....0	.....0	.....(76,193,059)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSS0BS	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley....	4PQUHN3JPFQFN3BB65	02/28/2020	02/26/2021	02/26/2021	Closing Sale	.....5,018	..14,824,276	2954.22.....	.....1,003,600	.....0	.....4,300,075	.....0	.....4,300,075	.....	.....(3,048,007)	.....0	.....0	.....3,296,475	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSS0EG	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley....	4PQUHN3JPFQFN3BB65	05/07/2020	05/07/2021	05/07/2021	Closing Sale	.....2,658	..7,658,203	2881.19.....	.....531,600	.....0	.....3,592,048	.....0	.....3,592,048	.....	.....(1,838,356)	.....0	.....0	.....3,060,448	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0ZV	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	12/21/2020	12/21/2021	12/21/2021	Closing Sale	.....11,018	..40,710,629	3694.92.....	.....55,090,000	.....0	.....10,514,588	.....0	.....10,514,588	.....	.....51,520,805	.....0	.....0	.....(44,575,412)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0UE	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	06/12/2020	06/14/2021	06/14/2021	Closing Sale	.....12,209	..37,131,354	3041.31.....	.....2,441,800	.....0	.....14,819,773	.....0	.....14,819,773	.....	.....(6,781,206)	.....0	.....0	.....12,377,973	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SCTM0AA	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Citigroup.....	5493008GOWFH1UU8231	08/21/2020	08/20/2021	08/20/2021	Closing Sale	.....709	..2,408,586	3397.16.....	.....27,219	.....0	.....202,036	.....0	.....202,036	.....	.....(19,643)	.....0	.....0	.....174,818	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SRBA0AS	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	RBC Capital Markets	ES71P3U3RHIGC71XBU11	07/14/2020	07/14/2021	07/14/2021	Closing Sale	.....1,003	..3,207,113	3197.52.....	.....182,807	.....0	.....572,149	.....0	.....572,149	.....	.....(239,639)	.....0	.....0	.....389,342	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSS0GI	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley....	4PQUHN3JPFQFN3BB65	06/19/2020	06/21/2021	06/21/2021	Closing Sale	.....10,382	..32,160,737	3097.74.....	.....2,076,400	.....0	.....11,701,033	.....0	.....11,701,033	.....	.....(5,275,557)	.....0	.....0	.....9,624,633	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSS0GE	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley....	4PQUHN3JPFQFN3BB65	06/19/2020	06/21/2021	06/21/2021	Closing Sale	.....9,012	..27,916,833	3097.74.....	.....1,802,400	.....0	.....10,156,975	.....0	.....10,156,975	.....	.....(4,579,399)	.....0	.....0	.....8,354,575	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0QG	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America...	EYKN6V0ZCB8VD9IULB80	01/21/2020	01/21/2021	01/21/2021	Closing Sale	.....605	..2,089,440	3453.62.....	.....70,718	.....0	.....241,666	.....0	.....241,666	.....	.....(117,469)	.....0	.....0	.....170,948	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSS0EY	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley....	4PQUHN3JPFQFN3BB65	05/21/2020	05/21/2021	05/21/2021	Closing Sale	.....7,372	..21,736,416	2948.51.....	.....1,474,400	.....0	.....8,900,584	.....0	.....8,900,584	.....	.....(4,662,090)	.....0	.....0	.....7,426,184	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSS0AM	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley....	4PQUHN3JPFQFN3BB65	02/14/2020	02/12/2021	02/12/2021	Closing Sale	.....3,251	..10,988,900	3380.16.....	.....650,200	.....0	.....1,803,232	.....0	.....1,803,232	.....	.....(639,921)	.....0	.....0	.....1,153,032	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0VW	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	08/21/2020	08/20/2021	08/20/2021	Closing Sale	.....24,228	..82,306,392	3397.16.....	.....121,140,000	.....0	.....25,306,388	.....0	.....25,306,388	.....	.....109,433,192	.....0	.....0	.....(95,833,612)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SCSM0BS	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Credit Suisse FB Int	E58DKGMJYYYJLN8C386E	06/19/2020	06/21/2021	06/21/2021	Closing Sale	.....497	..1,539,577	3097.74.....	.....21,263	.....0	.....154,651	.....0	.....154,651	.....	.....(44,916)	.....0	.....0	.....133,389	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSS0ES	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley....	4PQUHN3JPFQFN3BB65	05/14/2020	05/14/2021	05/14/2021	Closing Sale	.....12,034	..34,326,985	2852.5.....	.....2,406,800	.....0	.....15,901,126	.....0	.....15,901,126	.....	.....(8,666,816)	.....0	.....0	.....13,494,326	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSS0BO	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley....	4PQUHN3JPFQFN3BB65	02/28/2020	02/26/2021	02/26/2021	Closing Sale	.....1,019	..3,010,350	2954.22.....	.....203,800	.....0	.....873,212	.....0	.....873,212	.....	.....(618,956)	.....0	.....0	.....669,412	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSS0HP	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley....	4PQUHN3JPFQFN3BB65	07/21/2020	07/21/2021	07/21/2021	Closing Sale	.....19,744	..64,312,131	3257.3.....	.....3,948,800	.....0	.....21,745,844	.....0	.....21,745,844	.....	.....(7,575,030)	.....0	.....0	.....17,797,044	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSS0FQ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley....	4PQUHN3JPFQFN3BB65	06/05/2020	06/07/2021	06/07/2021	Closing Sale	.....7,335	..23,427,477	3193.93.....	.....1,467,000	.....0	.....7,574,048	.....0	.....7,574,048	.....	.....(3,082,723)	.....0	.....0	.....6,107,048	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SUBS0AS	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	UBS.....	5493001KJTIIGC8Y1R12..	12/28/2020	12/28/2021	12/28/2021	Closing Sale6,323	..23,618,681	3735.36.....31,615,00006,645,41006,645,41029,707,44100(24,969,590)00	0001.....

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SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 OTC Call Option 9SMLS0TA	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America... EYKN6V0ZCB8VD9IULB80	12/14/2020	12/14/2021	12/14/2021	Closing Sale	6,250	22,796,813	3647.49.....	31,250,000	0	6,166,250	0	6,166,250		29,047,453	0	0	(25,083,750)	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0AI	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPFQFN3BB65	02/14/2020	02/12/2021	02/12/2021	Closing Sale	3,673	12,415,328	3380.16.....	734,600	0	2,037,303	0	2,037,303		(722,987)	0	0	1,302,703	0	0	0001.....
S&P 500 OTC Call Option 9SRBA0AP	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	RBC Capital Markets ES7IP3U3RHIGC71XBU11	05/07/2020	05/07/2021	05/07/2021	Closing Sale	830	2,391,388	2881.19.....	148,744	0	557,881	0	557,881		(352,795)	0	0	409,137	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0RI	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/20/2020	03/19/2021	03/19/2021	Closing Sale	77,863	179,467,986	2304.92.....	15,572,600	0	125,217,719	0	125,217,719		(97,136,816)	0	0	109,645,119	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0GA	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPFQFN3BB65	06/19/2020	06/21/2021	06/21/2021	Closing Sale	6,722	20,823,008	3097.74.....	1,344,400	0	7,576,030	0	7,576,030		(3,415,748)	0	0	6,231,630	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0SC	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/27/2020	03/26/2021	03/26/2021	Closing Sale	13,878	35,270,521	2541.47.....	2,775,600	0	19,888,145	0	19,888,145		(14,071,874)	0	0	17,112,545	0	0	0001.....
S&P 500 OTC Call Option 9SSGA0AS	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Societe Generale. O2RNE8IBXP4R0TD8PU41	06/21/2021	06/21/2022	09/16/2021	Closing Sale	71	299,960	4224.79.....	0	10,918	20,647	20,647		0	0	0	9,728	0	0	0001.....	
S&P 500 OTC Call Option 9SCTS0AO	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Citigroup..... 5493008GOWFH1UU8231	09/14/2020	09/14/2021	09/14/2021	Closing Sale	7,077	23,945,313	3383.54.....	35,385,000	0	7,498,152	0	7,498,152		31,818,391	0	0	(27,886,848)	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0HV	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPFQFN3BB65	07/21/2020	07/21/2021	07/21/2021	Closing Sale	20,763	67,631,320	3257.3.....	4,152,600	0	22,868,161	0	22,868,161		(7,965,982)	0	0	18,715,561	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0YE	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/21/2020	10/21/2021	10/21/2021	Closing Sale	15,090	51,842,600	3435.56.....	75,450,000	0	16,813,580	0	16,813,580		68,224,384	0	0	(58,636,420)	0	0	0001.....
S&P 500 OTC Call Option 9SCTS0AE	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Citigroup..... 5493008GOWFH1UU8231	08/21/2020	08/20/2021	08/20/2021	Closing Sale	7,719	26,222,678	3397.16.....	38,595,000	0	8,062,573	0	8,062,573		34,865,231	0	0	(30,532,427)	0	0	0001.....
S&P 500 OTC Call Option 9SRBA0AN	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	RBC Capital Markets ES7IP3U3RHIGC71XBU11	04/14/2020	04/14/2021	04/14/2021	Closing Sale	400	1,138,424	2846.06.....	75,592	0	246,909	0	246,909		(155,801)	0	0	171,317	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0AW	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPFQFN3BB65	02/21/2020	02/19/2021	02/19/2021	Closing Sale	45,486	151,820,897	3337.75.....	9,097,200	0	25,879,715	0	25,879,715		(10,910,019)	0	0	16,782,515	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0JW	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPFQFN3BB65	10/28/2020	10/28/2021	10/28/2021	Closing Sale	10,536	34,463,572	3271.03.....	52,680,000	0	13,964,309	0	13,964,309		46,279,190	0	0	(38,715,691)	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0DI	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPFQFN3BB65	04/07/2020	04/07/2021	04/07/2021	Closing Sale	14,959	39,782,114	2659.41.....	2,991,800	0	21,249,858	0	21,249,858		(13,449,904)	0	0	18,258,058	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0WD	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/21/2020	09/21/2021	09/21/2021	Closing Sale	1,352	4,435,993	3281.06.....	409,088	0	1,450,872	0	1,450,872		(384,597)	0	0	1,041,784	0	0	0001.....
S&P 500 OTC Call Option 9SBCA0AJ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/14/2020	02/12/2021	02/12/2021	Closing Sale	804	2,717,649	3380.16.....	83,431	0	0	0	0		83,431	0	0	(83,431)	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0DW	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPFQFN3BB65	04/21/2020	04/21/2021	04/21/2021	Closing Sale	14,802	40,506,561	2736.56.....	2,960,400	0	21,268,402	0	21,268,402		(12,233,061)	0	0	18,308,002	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0IH	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPFQFN3BB65	08/14/2020	08/13/2021	08/13/2021	Closing Sale	6,178	20,837,467	3372.85.....	1,235,600	0	6,765,837	0	6,765,837		(1,849,069)	0	0	5,530,237	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0EA	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPFQFN3BB65	04/28/2020	04/28/2021	04/28/2021	Closing Sale	2,125	6,084,704	2863.39.....	425,000	0	2,804,554	0	2,804,554		(1,501,023)	0	0	2,379,554	0	0	0001.....
S&P 500 OTC Call Option 9MSM0AK	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPFQFN3BB65	06/26/2020	06/28/2021	06/28/2021	Closing Sale	200	601,810	3009.05.....	8,486	0	39,652	0	39,652		(563)	0	0	31,167	0	0	0001.....
S&P 500 OTC Call Option 9SUBS0AA	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	UBS..... 5493001KJTIIGC8Y1R12..	11/06/2020	11/05/2021	11/05/2021	Closing Sale	3,047	10,693,264	3509.44.....	15,235,000	0	3,620,110	0	3,620,110		13,921,896	0	0	(11,614,890)	0	0	0001.....

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 OTC Call Option 9SMSS0FA	Fixed Annuity Hedge	N/A	Equity/Ind ex	Morgan Stanley	05/21/2020	05/21/2021	05/21/2021	Closing Sale	5,252	15,485,575	2948.51	1,050,400	0	6,341,002	6,341,002		(3,321,391)	0	0	5,290,602	0	0	0	0001
S&P 500 OTC Call Option 9SCSA0BC	Fixed Annuity Hedge	N/A	Equity/Ind ex	Credit Suisse FB Int	05/28/2020	05/28/2021	05/28/2021	Closing Sale	1,844	5,586,822	3029.73	298,894	0	1,095,601	1,095,601		(627,593)	0	0	796,707	0	0	0	0001
S&P 500 OTC Call Option 9SMSS0JI	Fixed Annuity Hedge	N/A	Equity/Ind ex	Morgan Stanley	09/21/2020	09/21/2021	09/21/2021	Closing Sale	45,077	147,900,342	3281.06	225,385,000	0	48,373,481	48,373,481		198,922,777	0	0	(177,011,519)	0	0	0	0001
S&P 500 OTC Call Option 9SMLS0SU	Fixed Annuity Hedge	N/A	Equity/Ind ex	Bank of America	12/07/2020	12/07/2021	12/07/2021	Closing Sale	5,869	21,668,113	3691.96	29,345,000	0	5,838,423	5,838,423		27,467,706	0	0	(23,506,577)	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0ZF	Fixed Annuity Hedge	N/A	Equity/Ind ex	Barclays Bank PLC	11/20/2020	11/19/2021	11/19/2021	Closing Sale	5,791	20,601,714	3557.54	28,955,000	0	6,604,172	6,604,172		26,620,919	0	0	(22,350,828)	0	0	0	0001
S&P 500 OTC Call Option 9SCSM0BO	Fixed Annuity Hedge	N/A	Equity/Ind ex	Credit Suisse FB Int	03/13/2020	03/12/2021	03/12/2021	Closing Sale	730	1,979,045	2711.02	16,822	0	219,805	219,805		(141,877)	0	0	202,983	0	0	0	0001
S&P 500 OTC Call Option 9SMLS0SC	Fixed Annuity Hedge	N/A	Equity/Ind ex	Bank of America	11/13/2020	11/12/2021	11/12/2021	Closing Sale	7,591	27,214,874	3585.15	37,955,000	0	8,332,641	8,332,641		35,060,556	0	0	(29,622,359)	0	0	0	0001
S&P 500 OTC Call Option 9SCS0GK	Fixed Annuity Hedge	N/A	Equity/Ind ex	Credit Suisse FB Int	01/07/2020	01/07/2021	01/07/2021	Closing Sale	3,139	10,161,508	3237.18	627,800	0	1,778,589	1,778,589		(998,757)	0	0	1,150,789	0	0	0	0001
S&P 500 OTC Call Option 9SMSS0IB	Fixed Annuity Hedge	N/A	Equity/Ind ex	Morgan Stanley	07/21/2020	07/21/2021	07/21/2021	Closing Sale	23,948	78,005,820	3257.3	4,789,600	0	26,376,088	26,376,088		(9,187,947)	0	0	21,586,488	0	0	0	0001
S&P 500 OTC Call Option 9SBCM0AE	Fixed Annuity Hedge	N/A	Equity/Ind ex	Barclays Bank PLC	07/07/2020	07/07/2021	07/07/2021	Closing Sale	3,814	11,996,250	3145.32	128,360	0	1,189,102	1,189,102		(392,951)	0	0	1,060,742	0	0	0	0001
19999999. Total-Purchased Options-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108-Call Options and Warrant												7,795,741,844	1,790,041	4,294,728,398	0	4,294,728,398	XX#####	0	0	#####	0	0	XXX	
0079999999. Total-Purchased Options-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108												7,795,741,844	1,790,041	4,294,728,398	0	4,294,728,398	XX#####	0	0	#####	0	0	XXX	
Total Purchased Options																								
0439999999. Total-Purchased Options-Call Options and Warrants												7,795,741,844	1,790,041	4,294,728,398	0	4,294,728,398	XX#####	0	0	#####	0	0	XXX	
0499999999. Total-Purchased Options												7,795,741,844	1,790,041	4,294,728,398	0	4,294,728,398	XX#####	0	0	#####	0	0	XXX	
Written Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No 108 - Call Options and Warrants																								
Credit Suisse Balanced Trend 5 9CCSS0AR	Fixed Annuity Hedge	N/A	Equity/Ind ex	Credit Suisse FB Int	02/14/2020	02/11/2021	02/12/2021	osing Purcha	302	86,635	286.87	(58,602)	0	0	0		(58,602)	0	0	58,602	0	0	0	0001
Credit Suisse Balanced Trend 5 9CCSS0BS	Fixed Annuity Hedge	N/A	Equity/Ind ex	Credit Suisse FB Int	09/14/2020	09/13/2021	09/14/2021	osing Purcha	1,192	328,575	275.65	(5,953,743)	0	(6,842)	0		(6,842)	0	0	(5,951,579)	0	0	0	0001
Credit Suisse Balanced Trend 5 9CCSS0CN	Fixed Annuity Hedge	N/A	Equity/Ind ex	Credit Suisse FB Int	03/12/2021	03/13/2022	05/21/2021	osing Purcha	806	229,234	284.41	0	(659)	0	0		0	0	0	659	0	0	0	0001
Credit Suisse Balanced Trend 5 9CCSS0AV	Fixed Annuity Hedge	N/A	Equity/Ind ex	Credit Suisse FB Int	03/13/2020	03/11/2021	03/12/2021	osing Purcha	354	94,699	267.51	(68,957)	0	(952)	0		(952)	0	0	(68,219)	0	0	0	0001
Credit Suisse Balanced Trend 5 9CCSS0CB	Fixed Annuity Hedge	N/A	Equity/Ind ex	Credit Suisse FB Int	12/14/2020	12/13/2021	12/14/2021	osing Purcha	15,212	4,231,218	278.15	(75,981,109)	0	0	0		(75,952,077)	0	0	75,981,109	0	0	0	0001
Credit Suisse Balanced Trend 5 9CCSS0BV	Fixed Annuity Hedge	N/A	Equity/Ind ex	Credit Suisse FB Int	10/14/2020	10/13/2021	10/14/2021	osing Purcha	1,637	450,470	275.18	(8,176,406)	0	(557)	0		(557)	0	0	(8,172,886)	0	0	0	0001
Credit Suisse Balanced Trend 5 9CCSS0AN	Fixed Annuity Hedge	N/A	Equity/Ind ex	Credit Suisse FB Int	01/17/2020	01/13/2021	01/14/2021	osing Purcha	289	83,122	287.62	(55,893)	0	0	0		(55,893)	0	0	55,893	0	0	0	0001
Credit Suisse Balanced Trend 5 9CCSS0AK	Fixed Annuity Hedge	N/A	Equity/Ind ex	Credit Suisse FB Int	01/14/2020	01/13/2021	01/14/2021	osing Purcha	117	33,652	287.62	(22,708)	0	0	0		(22,708)	0	0	22,708	0	0	0	0001
Credit Suisse Balanced Trend 5 9CCSS0BY	Fixed Annuity Hedge	N/A	Equity/Ind ex	Credit Suisse FB Int	11/13/2020	11/11/2021	11/12/2021	osing Purcha	2,394	666,202	278.28	(11,957,313)	0	(3,998)	0		(3,998)	0	0	(11,953,278)	0	0	0	0001

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SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
Credit Suisse Balanced Trend 5 9CCSS0BD	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	05/14/2020	05/13/2021	05/14/2021	osing Purcha	730	193,428	264.97	(142,320)	0	(6,563)	0	(6,563)		(139,203)	0	0	135,757	0	0	0001.....
Credit Suisse Balanced Trend 5 9CCSS0AZ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	04/14/2020	04/13/2021	04/14/2021	osing Purcha	690	182,588	264.62	(134,542)	0	(6,458)	0	(6,458)		(131,759)	0	0	128,084	0	0	0001.....
Credit Suisse Balanced Trend 5 9CCSS0BG	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	06/12/2020	06/13/2021	06/14/2021	osing Purcha	540	142,943	264.71	(105,273)	0	(7,733)	0	(7,733)		(102,680)	0	0	97,540	0	0	0001.....
Credit Suisse Balanced Trend 5 9CCSS0BO	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	08/14/2020	08/12/2021	08/13/2021	osing Purcha	7,341	2,001,964	272.71	(1,430,949)	0	(67,390)	0	(67,390)		(1,414,191)	0	0	1,363,558	0	0	0001.....
Credit Suisse Balanced Trend 5 9CCSS0BL	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	07/14/2020	07/13/2021	07/14/2021	osing Purcha	734	196,396	267.57	(143,054)	0	(9,339)	0	(9,339)		(140,282)	0	0	133,715	0	0	0001.....
HSI Hang Seng Option 9HCTS0AB	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Citigroup.....	5493008GOWFHX1UU8231	12/14/2020	12/14/2021	10/18/2021	osing Purcha	19	555,452	29234	(73,580)	0	(11,548)	0	(11,548)		(55,721)	0	0	62,032	0	0	0001.....
HSI Hang Seng Option 9HMSS0AB	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley....	4PQUHN3JPFQFN3BB65	02/14/2020	02/12/2021	02/12/2021	osing Purcha	4	123,479	30870	(3,800)	0	0	0	0		(3,729)	0	0	3,800	0	0	0001.....
HSI Hang Seng Option 9HBCS0AF	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	07/14/2020	07/14/2021	07/14/2021	osing Purcha	9	253,951	28217	(7,452)	0	0	0	0		124	0	0	7,452	0	0	0001.....
HSI Hang Seng Option 9HMSS0AD	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley....	4PQUHN3JPFQFN3BB65	04/14/2020	04/14/2021	04/14/2021	osing Purcha	7	189,812	27116	(6,028)	0	(12,494)	0	(12,494)		811	0	0	(6,466)	0	0	0001.....
HSI Hang Seng Option 9HCS0AB	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	03/13/2020	03/12/2021	03/12/2021	osing Purcha	6	159,785	26631	(4,147)	0	(12,653)	0	(12,653)		2,471	0	0	(8,506)	0	0	0001.....
HSI Hang Seng Option 9HBCS0AB	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	01/14/2020	01/14/2021	01/14/2021	osing Purcha	3	96,196	32065	(2,474)	0	0	0	0		(2,474)	0	0	2,474	0	0	0001.....
HSI Hang Seng Option 9HBCS0AH	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	08/14/2020	08/13/2021	08/13/2021	osing Purcha	12	335,105	27925	(10,645)	0	0	0	0		1,915	0	0	10,645	0	0	0001.....
HSI Hang Seng Option 9HRBS0AD	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	10/14/2020	10/14/2021	10/14/2021	osing Purcha	21	574,368	27351	(83,161)	0	0	0	0		(52,584)	0	0	83,161	0	0	0001.....
HSI Hang Seng Option 9HMSS0AF	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley....	4PQUHN3JPFQFN3BB65	06/12/2020	06/14/2021	06/14/2021	osing Purcha	9	242,399	26933	(7,441)	0	(17,180)	0	(17,180)		4,260	0	0	(9,739)	0	0	0001.....
HSI Hang Seng Option 9HRBS0AB	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	09/14/2020	09/14/2021	09/14/2021	osing Purcha	15	409,300	27287	(59,650)	0	0	0	0		(38,591)	0	0	59,650	0	0	0001.....
HSI Hang Seng Option 9HBCS0AD	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	05/14/2020	05/14/2021	05/14/2021	osing Purcha	10	264,463	26446	(9,122)	0	(15,813)	0	(15,813)		5,605	0	0	(6,691)	0	0	0001.....
HSI Hang Seng Option 9HMSS0AH	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley....	4PQUHN3JPFQFN3BB65	11/13/2020	11/12/2021	10/15/2021	osing Purcha	18	521,861	28992	(70,447)	0	(12,358)	0	(12,358)		(53,590)	0	0	58,089	0	0	0001.....
MSCI Emerging Markets 9MCSS0AH	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	05/21/2020	05/21/2021	05/21/2021	osing Purcha	4,048	4,071,883	1005.9	(656,748)	0	(1,312,119)	0	(1,312,119)		526,614	0	0	(655,371)	0	0	0001.....
MSCI Emerging Markets 9MBCS0AF	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	01/21/2020	01/21/2021	01/21/2021	osing Purcha	2,875	3,502,440	1218.24	(440,565)	0	(540,011)	0	(540,011)		(212,825)	0	0	(99,446)	0	0	0001.....
MSCI Emerging Markets 9MSS0AB	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley....	4PQUHN3JPFQFN3BB65	02/21/2020	02/19/2021	02/19/2021	osing Purcha	3,007	3,561,401	1184.37	(476,207)	0	(774,784)	0	(774,784)		(87,347)	0	0	(298,577)	0	0	0001.....
MSCI Emerging Markets 9MCSS0AL	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	10/21/2020	10/21/2021	10/21/2021	osing Purcha	3,193	3,928,731	1230.42	(15,826,200)	0	(199,818)	0	(199,818)		(15,412,858)	0	0	15,626,382	0	0	0001.....
MSCI Emerging Markets 9MSS0AF	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley....	4PQUHN3JPFQFN3BB65	11/20/2020	11/19/2021	11/19/2021	osing Purcha	2,978	3,893,229	1307.33	(14,750,630)	0	0	0	0		(14,483,094)	0	0	14,750,630	0	0	0001.....

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
MSCI Emerging Markets 9MRBS0AD	Fixed Annuity Hedge	N/A	Equity/Ind ex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	07/21/2020	07/21/2021	osing Purc	3,545	4,163,106	1174.36	(554,640)	0	(488,466)	0	(488,466)		(5,052)	0	0	66,175	0	0	0001
MSCI Emerging Markets 9MCSS0AJ	Fixed Annuity Hedge	N/A	Equity/Ind ex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	06/19/2020	06/21/2021	osing Purc	3,340	3,614,782	1082.27	(538,909)	0	(895,955)	0	(895,955)		216,622	0	0	(357,046)	0	0	0001
MSCI Emerging Markets 9MBCS0AH	Fixed Annuity Hedge	N/A	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	03/20/2020	03/19/2021	osing Purc	3,832	3,327,287	868.29	(617,718)	0	(1,795,484)	0	(1,795,484)		997,214	0	0	(1,177,765)	0	0	0001
MSCI Emerging Markets 9MSS0AH	Fixed Annuity Hedge	N/A	Equity/Ind ex	Morgan Stanley	4PQUHN3JPFQFN3BB65	12/21/2020	12/21/2021	osing Purc	3,705	5,032,613	1358.33	(18,341,973)	0	0	0	0		(18,076,148)	0	0	18,341,973	0	0	0001
MSCI Emerging Markets 9MCT50AB	Fixed Annuity Hedge	N/A	Equity/Ind ex	Citigroup	5493008GOWFXH1UU8231	08/21/2020	08/20/2021	osing Purc	3,297	3,891,779	1180.4	(16,341,383)	0	(133,133)	0	(133,133)		(15,830,399)	0	0	16,208,250	0	0	0001
MSCI Emerging Markets 9MCSS0AF	Fixed Annuity Hedge	N/A	Equity/Ind ex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	04/21/2020	04/21/2021	osing Purc	3,561	3,381,348	949.55	(581,476)	0	(1,379,211)	0	(1,379,211)		641,734	0	0	(797,735)	0	0	0001
MSCI Emerging Markets 9MSS0AD	Fixed Annuity Hedge	N/A	Equity/Ind ex	Morgan Stanley	4PQUHN3JPFQFN3BB65	09/21/2020	09/21/2021	osing Purc	2,906	3,424,576	1178.45	(14,401,991)	0	(241,082)	0	(241,082)		(13,934,412)	0	0	14,160,909	0	0	0001
Russell 2000 OTC Call Option 9RBCS0DX	Fixed Annuity Hedge	N/A	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	07/28/2020	07/28/2021	osing Purc	4,005	6,041,182	1508.41	(711,528)	0	(2,869,771)	0	(2,869,771)		1,292,815	0	0	(2,158,242)	0	0	0001
Russell 2000 OTC Call Option 9RSGS0AT	Fixed Annuity Hedge	N/A	Equity/Ind ex	Societe Generale	O2RNE8IBXP4R0TD8PU41	04/28/2020	04/28/2021	osing Purc	4,300	5,727,987	1332.09	(774,043)	0	(4,179,901)	0	(4,179,901)		2,020,130	0	0	(3,405,858)	0	0	0001
Russell 2000 OTC Call Option 9RMSS0AP	Fixed Annuity Hedge	N/A	Equity/Ind ex	Morgan Stanley	4PQUHN3JPFQFN3BB65	03/13/2020	03/12/2021	osing Purc	5,288	6,603,337	1248.74	(934,735)	0	(5,838,216)	0	(5,838,216)		2,909,284	0	0	(4,903,481)	0	0	0001
Russell 2000 OTC Call Option 9RMSS0BV	Fixed Annuity Hedge	N/A	Equity/Ind ex	Morgan Stanley	4PQUHN3JPFQFN3BB65	09/04/2020	09/07/2021	osing Purc	4,144	6,513,705	1571.84	(20,630,987)	0	(2,916,423)	0	(2,916,423)		(18,753,525)	0	0	17,714,564	0	0	0001
Russell 2000 OTC Call Option 9RBCS0DL	Fixed Annuity Hedge	N/A	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	06/05/2020	06/07/2021	osing Purc	4,347	6,703,596	1542.12	(776,374)	0	(3,377,880)	0	(3,377,880)		1,233,357	0	0	(2,601,506)	0	0	0001
Russell 2000 OTC Call Option 9RSGS0BB	Fixed Annuity Hedge	N/A	Equity/Ind ex	Societe Generale	O2RNE8IBXP4R0TD8PU41	10/21/2020	10/21/2021	osing Purc	3,728	6,120,593	1641.79	(18,555,710)	0	(2,439,603)	0	(2,439,603)		(17,044,336)	0	0	16,116,107	0	0	0001
Russell 2000 OTC Call Option 9RRBS0DH	Fixed Annuity Hedge	N/A	Equity/Ind ex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	01/14/2020	01/14/2021	osing Purc	4,028	6,942,258	1723.5	(694,911)	0	(1,739,488)	0	(1,739,488)		322,826	0	0	(1,044,577)	0	0	0001
Russell 2000 OTC Call Option 9RSGS0BH	Fixed Annuity Hedge	N/A	Equity/Ind ex	Societe Generale	O2RNE8IBXP4R0TD8PU41	12/14/2020	12/14/2021	osing Purc	4,630	9,041,927	1952.9	(23,041,890)	0	(957,253)	0	(957,253)		(22,090,965)	0	0	22,084,637	0	0	0001
Russell 2000 OTC Call Option 9RMSS0CF	Fixed Annuity Hedge	N/A	Equity/Ind ex	Morgan Stanley	4PQUHN3JPFQFN3BB65	10/28/2020	10/28/2021	osing Purc	4,000	6,263,240	1565.81	(19,945,120)	0	(2,928,680)	0	(2,928,680)		(18,077,411)	0	0	17,016,440	0	0	0001
Russell 2000 OTC Call Option 9RBCS0EL	Fixed Annuity Hedge	N/A	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	11/27/2020	11/26/2021	osing Purc	2,721	5,189,029	1907.03	(13,524,676)	0	(922,174)	0	(922,174)		(12,901,423)	0	0	12,602,502	0	0	0001
Russell 2000 OTC Call Option 9RBCS0DV	Fixed Annuity Hedge	N/A	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	06/26/2020	06/28/2021	osing Purc	5,889	8,263,327	1403.18	(1,087,698)	0	(5,412,933)	0	(5,412,933)		2,388,193	0	0	(4,325,235)	0	0	0001
Russell 2000 OTC Call Option 9RCSS0BP	Fixed Annuity Hedge	N/A	Equity/Ind ex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	03/06/2020	03/05/2021	osing Purc	2,384	3,520,238	1476.61	(436,725)	0	(1,705,995)	0	(1,705,995)		765,072	0	0	(1,269,270)	0	0	0001
Russell 2000 OTC Call Option 9RMSS0AB	Fixed Annuity Hedge	N/A	Equity/Ind ex	Morgan Stanley	4PQUHN3JPFQFN3BB65	02/14/2020	02/12/2021	osing Purc	1,306	2,285,970	1750.36	(216,678)	0	(703,934)	0	(703,934)		101,309	0	0	(487,256)	0	0	0001
Russell 2000 OTC Call Option 9RCSS0BL	Fixed Annuity Hedge	N/A	Equity/Ind ex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	01/28/2020	01/28/2021	osing Purc	3,567	6,045,316	1694.79	(638,279)	0	(1,468,962)	0	(1,468,962)		382,711	0	0	(830,683)	0	0	0001
Russell 2000 OTC Call Option 9RBCS0DZ	Fixed Annuity Hedge	N/A	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	08/07/2020	08/06/2021	osing Purc	5,552	8,923,841	1607.32	(985,813)	0	(3,555,728)	0	(3,555,728)		1,336,141	0	0	(2,569,915)	0	0	0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25	
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)	
Russell 2000 OTC Call Option 9RMSS0BT	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley....	08/28/2020	08/27/2021	08/27/2021	osing Purcha	2,731	4,374,243	1601.7.....	(13,615,646)	0	(1,844,654)	0	(1,844,654)		(12,450,204)	0	0	11,770,992	0	0	0001.....	
Russell 2000 OTC Call Option 9RBCS0CX	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	03/27/2020	03/26/2021	03/26/2021	osing Purcha	5,926	6,890,634	1162.78.....	(1,076,576)	0	(6,273,856)	0	(6,273,856)		3,735,399	0	0	(5,197,280)	0	0	0001.....
Russell 2000 OTC Call Option 9RBCS0DR	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	06/19/2020	06/21/2021	06/21/2021	osing Purcha	5,101	7,411,549	1452.96.....	(915,068)	0	(4,249,796)	0	(4,249,796)		1,860,703	0	0	(3,334,728)	0	0	0001.....
Russell 2000 OTC Call Option 9RBCS0CT	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	02/07/2020	02/05/2021	02/05/2021	osing Purcha	631	1,080,032	1711.62.....	(106,652)	0	(329,199)	0	(329,199)		66,686	0	0	(222,547)	0	0	0001.....
Russell 2000 OTC Call Option 9RMSS0AJ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley....	4PQUHN3JPFQFN3BB65	02/21/2020	02/19/2021	02/19/2021	osing Purcha	1,369	2,337,773	1707.65.....	(250,360)	0	(765,326)	0	(765,326)		139,446	0	0	(514,966)	0	0	0001.....
Russell 2000 OTC Call Option 9RMSS0CR	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley....	4PQUHN3JPFQFN3BB65	12/28/2020	12/28/2021	12/28/2021	osing Purcha	3,789	7,740,018	2042.76.....	(18,841,447)	0	(772,009)	0	(772,009)		(18,222,803)	0	0	18,069,438	0	0	0001.....
Russell 2000 OTC Call Option 9RSGS0AZ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Societe Generale.	O2RNE8IBXP4R0TD8PU41	10/14/2020	10/14/2021	10/14/2021	osing Purcha	4,822	7,983,014	1655.54.....	(24,014,621)	0	(2,983,082)	0	(2,983,082)		(22,118,574)	0	0	21,031,539	0	0	0001.....
Russell 2000 OTC Call Option 9RBCS0EJ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	11/13/2020	11/12/2021	11/12/2021	osing Purcha	5,593	9,946,591	1778.4.....	(27,849,001)	0	(3,542,494)	0	(3,542,494)		(26,116,943)	0	0	24,306,507	0	0	0001.....
Russell 2000 OTC Call Option 9RMSS0BR	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley....	4PQUHN3JPFQFN3BB65	08/28/2020	08/27/2021	08/27/2021	osing Purcha	6,072	9,815,631	1616.54.....	(30,224,777)	0	(4,011,224)	0	(4,011,224)		(27,706,741)	0	0	26,213,553	0	0	0001.....
Russell 2000 OTC Call Option 9RSGS0BF	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Societe Generale.	O2RNE8IBXP4R0TD8PU41	12/14/2020	12/14/2021	12/14/2021	osing Purcha	3,483	6,875,268	1973.95.....	(17,297,693)	0	(646,793)	0	(646,793)		(16,622,924)	0	0	16,650,899	0	0	0001.....
Russell 2000 OTC Call Option 9RMSS0CJ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley....	4PQUHN3JPFQFN3BB65	11/13/2020	11/12/2021	11/12/2021	osing Purcha	3,260	5,856,720	1796.54.....	(16,201,972)	0	(2,005,682)	0	(2,005,682)		(15,233,326)	0	0	14,196,289	0	0	0001.....
Russell 2000 OTC Call Option 9RMSS0CL	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley....	4PQUHN3JPFQFN3BB65	11/20/2020	11/19/2021	11/19/2021	osing Purcha	3,522	6,415,605	1821.58.....	(17,535,158)	0	(1,837,005)	0	(1,837,005)		(16,542,048)	0	0	15,698,153	0	0	0001.....
Russell 2000 OTC Call Option 9RBCS0EF	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	09/21/2020	09/21/2021	09/21/2021	osing Purcha	4,332	6,587,889	1520.75.....	(21,566,775)	0	(2,882,643)	0	(2,882,643)		(19,411,838)	0	0	18,684,133	0	0	0001.....
Russell 2000 OTC Call Option 9RMSS0AZ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley....	4PQUHN3JPFQFN3BB65	05/28/2020	05/28/2021	05/28/2021	osing Purcha	3,606	5,198,301	1441.57.....	(633,322)	0	(2,983,612)	0	(2,983,612)		1,354,084	0	0	(2,350,290)	0	0	0001.....
Russell 2000 OTC Call Option 9RSGS0AP	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Societe Generale.	O2RNE8IBXP4R0TD8PU41	02/07/2020	02/05/2021	02/05/2021	osing Purcha	2,369	4,000,672	1688.76.....	(428,268)	0	(1,290,086)	0	(1,290,086)		272,510	0	0	(861,819)	0	0	0001.....
Russell 2000 OTC Call Option 9RMSS0BP	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley....	4PQUHN3JPFQFN3BB65	08/14/2020	08/13/2021	08/13/2021	osing Purcha	4,908	7,909,193	1611.49.....	(884,961)	0	(3,001,831)	0	(3,001,831)		1,157,564	0	0	(2,116,869)	0	0	0001.....
Russell 2000 OTC Call Option 9RSGS0AN	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Societe Generale.	O2RNE8IBXP4R0TD8PU41	01/07/2020	01/07/2021	01/07/2021	osing Purcha	2,671	4,517,943	1691.48.....	(481,047)	0	(1,082,863)	0	(1,082,863)		275,426	0	0	(601,816)	0	0	0001.....
Russell 2000 OTC Call Option 9RMSS0AV	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley....	4PQUHN3JPFQFN3BB65	05/14/2020	05/14/2021	05/14/2021	osing Purcha	7,184	9,163,479	1275.54.....	(1,276,859)	0	(6,818,263)	0	(6,818,263)		3,791,404	0	0	(5,541,404)	0	0	0001.....
Russell 2000 OTC Call Option 9RMSS0AD	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley....	4PQUHN3JPFQFN3BB65	02/14/2020	02/12/2021	02/12/2021	osing Purcha	5,539	9,604,571	1733.99.....	(964,783)	0	(3,076,194)	0	(3,076,194)		464,001	0	0	(2,111,411)	0	0	0001.....
Russell 2000 OTC Call Option 9RSGS0AL	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Societe Generale.	O2RNE8IBXP4R0TD8PU41	01/07/2020	01/07/2021	01/07/2021	osing Purcha	772	1,323,741	1714.69.....	(129,820)	0	(295,055)	0	(295,055)		70,946	0	0	(165,235)	0	0	0001.....
Russell 2000 OTC Call Option 9RMSS0AL	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley....	4PQUHN3JPFQFN3BB65	02/28/2020	02/26/2021	02/26/2021	osing Purcha	4,032	6,105,940	1514.37.....	(715,915)	0	(2,768,653)	0	(2,768,653)		1,166,447	0	0	(2,052,739)	0	0	0001.....
Russell 2000 OTC Call Option 9RMSS0BN	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley....	4PQUHN3JPFQFN3BB65	08/14/2020	08/13/2021	08/13/2021	osing Purcha	3,943	6,410,096	1625.69.....	(681,981)	0	(2,355,627)	0	(2,355,627)		913,314	0	0	(1,673,646)	0	0	0001.....

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
Russell 2000 OTC Call Option 9RMSSOCT	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley....	4PQUHN3JPFQFN3BB65	12/28/2020	12/28/2021	osing Purcha	2,922	5,915,297	2024.4.....	(14,558,135)	0	(649,005)	0	(649,005)		(14,058,115)	0	0	13,909,129	0	0	0001.....
Russell 2000 OTC Call Option 9RCSS0BJ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Credit Suisse FB Int	E58DKGMJYYYJLN8C386E	01/28/2020	01/28/2021	osing Purcha	727	1,243,810	1710.88.....	(124,063)	0	(287,696)	0	(287,696)		73,030	0	0	(163,633)	0	0	0001.....
Russell 2000 OTC Call Option 9RMSSOAX	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley....	4PQUHN3JPFQFN3BB65	05/14/2020	05/14/2021	osing Purcha	5,399	6,816,507	1262.55.....	(999,689)	0	(5,194,270)	0	(5,194,270)		2,876,467	0	0	(4,194,581)	0	0	0001.....
Russell 2000 OTC Call Option 9RBCS0DH	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP57OUK5573	05/07/2020	05/07/2021	osing Purcha	5,790	7,603,486	1313.21.....	(1,051,059)	0	(5,549,304)	0	(5,549,304)		2,821,428	0	0	(4,498,245)	0	0	0001.....
Russell 2000 OTC Call Option 9RRBS0DJ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	01/14/2020	01/14/2021	osing Purcha	2,650	4,519,310	1705.4.....	(482,035)	0	(1,192,365)	0	(1,192,365)		234,424	0	0	(710,330)	0	0	0001.....
Russell 2000 OTC Call Option 9RMSS0BB	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley....	4PQUHN3JPFQFN3BB65	05/28/2020	05/28/2021	osing Purcha	6,921	9,870,453	1426.16.....	(1,273,672)	0	(5,833,033)	0	(5,833,033)		2,638,872	0	0	(4,559,361)	0	0	0001.....
Russell 2000 OTC Call Option 9RBCS0DF	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP57OUK5573	04/21/2020	04/21/2021	osing Purcha	4,496	5,451,760	1212.58.....	(822,858)	0	(4,617,617)	0	(4,617,617)		2,614,214	0	0	(3,794,759)	0	0	0001.....
Russell 2000 OTC Call Option 9RMSSOAF	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley....	4PQUHN3JPFQFN3BB65	02/14/2020	02/12/2021	osing Purcha	1,875	3,215,794	1715.09.....	(345,256)	0	(1,076,756)	0	(1,076,756)		170,130	0	0	(731,500)	0	0	0001.....
Russell 2000 OTC Call Option 9RMSSOCN	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley....	4PQUHN3JPFQFN3BB65	11/27/2020	11/26/2021	osing Purcha	5,096	9,601,934	1884.21.....	(25,390,259)	0	(1,843,351)	0	(1,843,351)		(24,148,840)	0	0	23,546,909	0	0	0001.....
Russell 2000 OTC Call Option 9RCSS0BN	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Credit Suisse FB Int	E58DKGMJYYYJLN8C386E	01/28/2020	01/28/2021	osing Purcha	3,285	5,521,100	1680.7.....	(611,798)	0	(1,399,114)	0	(1,399,114)		372,340	0	0	(787,316)	0	0	0001.....
Russell 2000 OTC Call Option 9RBCS0DB	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP57OUK5573	04/14/2020	04/14/2021	osing Purcha	7,691	9,812,255	1275.81.....	(1,368,229)	0	(7,474,937)	0	(7,474,937)		4,034,638	0	0	(6,106,708)	0	0	0001.....
Russell 2000 OTC Call Option 9RBCS0DT	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP57OUK5573	06/26/2020	06/28/2021	osing Purcha	4,196	5,942,123	1416.14.....	(745,461)	0	(3,802,415)	0	(3,802,415)		1,681,515	0	0	(3,056,954)	0	0	0001.....
Russell 2000 OTC Call Option 9RBCS0CZ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP57OUK5573	03/27/2020	03/26/2021	osing Purcha	8,698	10,017,400	1151.69.....	(1,631,658)	0	(9,305,120)	0	(9,305,120)		5,526,350	0	0	(7,673,463)	0	0	0001.....
Russell 2000 OTC Call Option 9RRBS0DF	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	01/14/2020	01/14/2021	osing Purcha	865	1,502,133	1736.57.....	(143,573)	0	(362,244)	0	(362,244)		63,990	0	0	(218,671)	0	0	0001.....
Russell 2000 OTC Call Option 9RMSS0BX	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley....	4PQUHN3JPFQFN3BB65	09/14/2020	09/14/2021	osing Purcha	3,759	5,962,338	1586.15.....	(18,688,771)	0	(2,345,015)	0	(2,345,015)		(17,025,708)	0	0	16,343,756	0	0	0001.....
Russell 2000 OTC Call Option 9RBCS0ED	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP57OUK5573	09/14/2020	09/14/2021	osing Purcha	5,085	7,985,891	1570.48.....	(25,322,639)	0	(3,251,908)	0	(3,251,908)		(23,007,886)	0	0	22,070,731	0	0	0001.....
Russell 2000 OTC Call Option 9RBCS0EB	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP57OUK5573	08/21/2020	08/20/2021	osing Purcha	3,289	5,227,602	1589.42.....	(16,373,004)	0	(1,901,634)	0	(1,901,634)		(14,940,375)	0	0	14,471,370	0	0	0001.....
Russell 2000 OTC Call Option 9RMSS0BZ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley....	4PQUHN3JPFQFN3BB65	09/28/2020	09/28/2021	osing Purcha	3,344	5,191,493	1552.48.....	(16,638,473)	0	(2,264,891)	0	(2,264,891)		(15,060,498)	0	0	14,373,582	0	0	0001.....
Russell 2000 OTC Call Option 9RMSS0AH	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley....	4PQUHN3JPFQFN3BB65	02/21/2020	02/19/2021	osing Purcha	1,211	2,092,160	1727.63.....	(208,862)	0	(652,802)	0	(652,802)		114,463	0	0	(443,940)	0	0	0001.....
Russell 2000 OTC Call Option 9RSGS0AR	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Societe Generale.	O2RNE8IBXP4R0TD8PU41	04/07/2020	04/07/2021	osing Purcha	6,521	7,612,746	1167.42.....	(1,192,756)	0	(6,883,770)	0	(6,883,770)		4,074,873	0	0	(5,691,014)	0	0	0001.....
Russell 2000 OTC Call Option 9RBCS0EH	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP57OUK5573	09/28/2020	09/28/2021	osing Purcha	5,763	8,856,406	1536.77.....	(28,721,236)	0	(3,993,817)	0	(3,993,817)		(25,926,953)	0	0	24,727,419	0	0	0001.....
Russell 2000 OTC Call Option 9RRBS0DN	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	01/21/2020	01/21/2021	osing Purcha	1,524	2,616,068	1716.58.....	(276,789)	0	(647,456)	0	(647,456)		122,815	0	0	(370,667)	0	0	0001.....

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SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
Russell 2000 OTC Call Option 9RRBS0DL	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	RBC Capital Markets ES71P3U3RHIGC71XBU11	01/21/2020	01/21/2021	01/21/2021	osing Purcha	712	1,234,814	1734.29	(122,834)	0	(289,877)	0	(289,877)		51,891	0	0	(167,042)	0	0	0001.....
Russell 2000 OTC Call Option 9RMSS0BJ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPFQFN3BB65	07/21/2020	07/21/2021	07/21/2021	osing Purcha	3,886	5,924,401	1524.55	(693,379)	0	(2,757,086)	0	(2,757,086)		1,192,485	0	0	(2,063,707)	0	0	0001.....
Russell 2000 OTC Call Option 9RMSS0AR	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPFQFN3BB65	03/13/2020	03/12/2021	03/12/2021	osing Purcha	4,810	5,944,150	1235.79	(882,838)	0	(5,372,770)	0	(5,372,770)		2,675,047	0	0	(4,489,932)	0	0	0001.....
Russell 2000 OTC Call Option 9RBCS0DD	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP57OUK5573	04/14/2020	04/14/2021	04/14/2021	osing Purcha	5,011	6,324,884	1262.2	(926,985)	0	(4,938,426)	0	(4,938,426)		2,659,353	0	0	(4,011,441)	0	0	0001.....
Russell 2000 OTC Call Option 9RMSS0CB	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPFQFN3BB65	10/07/2020	10/07/2021	10/07/2021	osing Purcha	4,345	7,167,251	1649.54	(21,627,759)	0	(2,609,390)	0	(2,609,390)		(19,906,320)	0	0	19,018,369	0	0	0001.....
Russell 2000 OTC Call Option 9RSGS0AX	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Societe Generale. O2RNE8IBXP4R0TD8PU41	10/14/2020	10/14/2021	10/14/2021	osing Purcha	3,441	5,748,603	1670.62	(17,110,682)	0	(2,076,850)	0	(2,076,850)		(15,797,425)	0	0	15,033,832	0	0	0001.....
Russell 2000 OTC Call Option 9RBCS0DN	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP57OUK5573	06/12/2020	06/14/2021	06/14/2021	osing Purcha	6,163	8,816,603	1430.57	(1,085,304)	0	(5,519,460)	0	(5,519,460)		2,388,275	0	0	(4,434,155)	0	0	0001.....
Russell 2000 OTC Call Option 9RBCS0DJ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP57OUK5573	05/21/2020	05/21/2021	05/21/2021	osing Purcha	4,082	5,640,997	1381.92	(731,127)	0	(3,401,735)	0	(3,401,735)		1,740,531	0	0	(2,670,608)	0	0	0001.....
Russell 2000 OTC Call Option 9RMSS0BD	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPFQFN3BB65	07/07/2020	07/07/2021	07/07/2021	osing Purcha	3,855	5,589,133	1449.84	(693,013)	0	(3,095,604)	0	(3,095,604)		1,423,683	0	0	(2,402,590)	0	0	0001.....
Russell 2000 OTC Call Option 9RMSS0CH	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPFQFN3BB65	11/06/2020	11/05/2021	11/05/2021	osing Purcha	4,593	7,732,867	1683.62	(22,857,478)	0	(3,460,642)	0	(3,460,642)		(21,126,354)	0	0	19,396,836	0	0	0001.....
Russell 2000 OTC Call Option 9RMSS0BF	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPFQFN3BB65	07/14/2020	07/14/2021	07/14/2021	osing Purcha	3,525	5,194,229	1473.54	(612,398)	0	(2,569,083)	0	(2,569,083)		1,252,196	0	0	(1,956,685)	0	0	0001.....
Russell 2000 OTC Call Option 9RBCS0CV	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP57OUK5573	03/06/2020	03/05/2021	03/05/2021	osing Purcha	1,759	2,630,497	1495.45	(304,817)	0	(1,225,604)	0	(1,225,604)		550,141	0	0	(920,787)	0	0	0001.....
Russell 2000 OTC Call Option 9RMSS0BH	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPFQFN3BB65	07/14/2020	07/14/2021	07/14/2021	osing Purcha	7,534	11,001,524	1460.25	(1,364,332)	0	(5,591,042)	0	(5,591,042)		2,710,003	0	0	(4,226,710)	0	0	0001.....
Russell 2000 OTC Call Option 9RMSS0AN	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPFQFN3BB65	02/28/2020	02/26/2021	02/26/2021	osing Purcha	5,241	7,861,028	1499.91	(970,820)	0	(3,674,675)	0	(3,674,675)		1,548,736	0	0	(2,703,854)	0	0	0001.....
Russell 2000 OTC Call Option 9RBCS0DP	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP57OUK5573	06/12/2020	06/14/2021	06/14/2021	osing Purcha	4,805	6,808,541	1416.97	(880,708)	0	(4,368,610)	0	(4,368,610)		1,887,271	0	0	(3,487,901)	0	0	0001.....
Russell 2000 OTC Call Option 9RMSS0CD	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPFQFN3BB65	10/28/2020	10/28/2021	10/28/2021	osing Purcha	4,332	6,850,581	1581.39	(21,565,476)	0	(3,104,268)	0	(3,104,268)		(19,596,939)	0	0	18,461,208	0	0	0001.....
Russell 2000 OTC Call Option 9RMSS0CP	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPFQFN3BB65	12/21/2020	12/21/2021	12/21/2021	osing Purcha	2,653	5,345,424	2014.86	(13,195,995)	0	(499,003)	0	(499,003)		(12,735,258)	0	0	12,696,993	0	0	0001.....
Russell 2000 OTC Call Option 9RMSS0AT	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPFQFN3BB65	03/20/2020	03/19/2021	03/19/2021	osing Purcha	6,171	6,402,906	1037.58	(1,137,205)	0	(7,713,565)	0	(7,713,565)		4,638,389	0	0	(6,576,359)	0	0	0001.....
Russell 2000 OTC Call Option 9RSGS0BD	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Societe Generale. O2RNE8IBXP4R0TD8PU41	12/07/2020	12/07/2021	12/07/2021	osing Purcha	3,263	6,317,396	1936.07	(16,230,456)	0	(1,036,720)	0	(1,036,720)		(15,533,894)	0	0	15,193,735	0	0	0001.....
Russell 2000 OTC Call Option 9RMSS0BL	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPFQFN3BB65	07/28/2020	07/28/2021	07/28/2021	osing Purcha	5,602	8,376,839	1495.33	(1,034,017)	0	(4,087,370)	0	(4,087,370)		1,833,512	0	0	(3,053,353)	0	0	0001.....
Russell 2000 OTC Call Option 9RSGS0AV	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Societe Generale. O2RNE8IBXP4R0TD8PU41	04/28/2020	04/28/2021	04/28/2021	osing Purcha	7,176	9,477,128	1320.67	(1,335,525)	0	(7,057,524)	0	(7,057,524)		3,405,827	0	0	(5,721,999)	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0WF	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP57OUK5573	09/21/2020	09/21/2021	09/21/2021	osing Purcha	8,204	27,964,893	3408.69	(40,428,081)	0	(7,756,882)	0	(7,756,882)		(36,429,218)	0	0	32,671,199	0	0	0001.....

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SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 OTC Call Option 9SMSS0CF	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPFQFN3BB65	03/13/2020	03/12/2021	03/12/2021	osing Purcha	3,394	10,103,836	2976.97.....	(204,938)	0	(3,279,860)	0	(3,279,860)		2,467,489	0	0	(3,074,922)	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0HH	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPFQFN3BB65	07/14/2020	07/14/2021	07/14/2021	osing Purcha	1,940	6,440,160	3319.67.....	(249,115)	0	(2,045,982)	0	(2,045,982)		777,766	0	0	(1,796,867)	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0XP	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/14/2020	10/14/2021	10/14/2021	osing Purcha	2,112	7,656,169	3625.08.....	(10,397,524)	0	(1,717,436)	0	(1,717,436)		(9,677,204)	0	0	8,680,088	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0SF	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/14/2020	04/14/2021	04/14/2021	osing Purcha	2,889	8,986,119	3110.46.....	(191,916)	0	(2,930,024)	0	(2,930,024)		1,749,820	0	0	(2,738,108)	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0CN	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPFQFN3BB65	03/13/2020	03/12/2021	03/12/2021	osing Purcha	9,439	26,333,960	2789.91.....	(1,457,900)	0	(10,887,226)	0	(10,887,226)		7,693,691	0	0	(9,429,326)	0	0	0001.....
S&P 500 OTC Call Option 9SMLS0SV	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America... EYKN6V0ZCB8VD9IULB80	12/07/2020	12/07/2021	12/07/2021	osing Purcha	5,869	22,084,167	3762.85.....	(29,095,802)	0	(5,422,369)	0	(5,422,369)		(27,476,871)	0	0	23,673,433	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0GJ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPFQFN3BB65	06/19/2020	06/21/2021	06/21/2021	osing Purcha	10,382	33,540,401	3230.63.....	(1,285,603)	0	(10,321,369)	0	(10,321,369)		4,884,637	0	0	(9,035,766)	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0QD	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/21/2020	01/21/2021	01/21/2021	osing Purcha	20,480	70,063,718	3421.08.....	(2,888,909)	0	(8,847,155)	0	(8,847,155)		4,112,156	0	0	(5,958,246)	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0KM	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPFQFN3BB65	11/20/2020	11/19/2021	11/19/2021	osing Purcha	5,648	20,522,968	3633.67.....	(27,984,993)	0	(6,011,110)	0	(6,011,110)		(26,002,079)	0	0	21,973,883	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0UH	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/12/2020	06/14/2021	06/14/2021	osing Purcha	6,997	21,888,645	3128.29.....	(1,044,232)	0	(7,884,639)	0	(7,884,639)		3,709,707	0	0	(6,840,407)	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0IK	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPFQFN3BB65	08/14/2020	08/13/2021	08/13/2021	osing Purcha	6,242	21,554,375	3453.12.....	(949,658)	0	(6,334,881)	0	(6,334,881)		1,778,625	0	0	(5,385,223)	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0XR	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/14/2020	10/14/2021	10/14/2021	osing Purcha	7,793	28,000,093	3592.98.....	(38,500,615)	0	(6,587,267)	0	(6,587,267)		(35,669,380)	0	0	31,913,348	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0TL	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/21/2020	05/21/2021	05/21/2021	osing Purcha	9,855	30,147,233	3059.08.....	(1,340,477)	0	(10,808,767)	0	(10,808,767)		5,873,890	0	0	(9,468,290)	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0UJ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/12/2020	06/14/2021	06/14/2021	osing Purcha	6,636	20,519,176	3092.1.....	(1,125,598)	0	(7,718,000)	0	(7,718,000)		3,591,608	0	0	(6,592,401)	0	0	0001.....
S&P 500 OTC Call Option 9SMLS0QJ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America... EYKN6V0ZCB8VD9IULB80	01/21/2020	01/21/2021	01/21/2021	osing Purcha	6,119	20,766,968	3393.85.....	(953,568)	0	(2,809,967)	0	(2,809,967)		1,297,235	0	0	(1,856,399)	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0VO	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/14/2020	08/13/2021	08/13/2021	osing Purcha	1,792	6,273,219	3500.68.....	(225,846)	0	(1,733,437)	0	(1,733,437)		493,109	0	0	(1,507,592)	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0CH	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPFQFN3BB65	03/13/2020	03/12/2021	03/12/2021	osing Purcha	1,005	2,904,671	2890.22.....	(104,550)	0	(1,058,386)	0	(1,058,386)		771,377	0	0	(953,836)	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0TZ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/21/2020	05/21/2021	05/21/2021	osing Purcha	9,594	29,193,199	3042.86.....	(1,389,787)	0	(10,678,122)	0	(10,678,122)		5,772,984	0	0	(9,288,335)	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0BL	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPFQFN3BB65	02/21/2020	02/19/2021	02/19/2021	osing Purcha	6,999	23,989,352	3427.54.....	(1,028,595)	0	(3,353,711)	0	(3,353,711)		1,480,740	0	0	(2,325,115)	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0ZG	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/20/2020	11/19/2021	11/19/2021	osing Purcha	5,791	21,271,270	3673.16.....	(28,567,698)	0	(5,934,617)	0	(5,934,617)		(26,689,644)	0	0	22,633,081	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0ST	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/21/2020	04/21/2021	04/21/2021	osing Purcha	22,036	63,426,439	2878.31.....	(2,684,866)	0	(28,539,044)	0	(28,539,044)		16,938,973	0	0	(25,854,178)	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0FH	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPFQFN3BB65	05/28/2020	05/28/2021	05/28/2021	osing Purcha	17,023	52,652,990	3093.05.....	(2,760,450)	0	(18,913,574)	0	(18,913,574)		9,226,110	0	0	(16,153,125)	0	0	0001.....

E19.43

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 OTC Call Option 9SMSS0AF	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPFGNF3BB65	02/14/2020	02/12/2021	02/12/2021	osing Purcha	3,568	12,486,145	3499.48.....	(473,115)	0	(1,553,329)	0	(1,553,329)		559,774	0	0	(1,080,213)	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0HU	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPFGNF3BB65	07/21/2020	07/21/2021	07/21/2021	osing Purcha	9,039	30,705,845	3397.04.....	(1,077,901)	0	(8,692,354)	0	(8,692,354)		3,171,651	0	0	(7,614,454)	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0IA	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPFGNF3BB65	07/21/2020	07/21/2021	07/21/2021	osing Purcha	6,730	22,631,913	3362.84.....	(924,231)	0	(6,702,071)	0	(6,702,071)		2,423,068	0	0	(5,777,840)	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0CL	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPFGNF3BB65	03/13/2020	03/12/2021	03/12/2021	osing Purcha	8,091	22,623,650	2796.15.....	(1,223,372)	0	(9,281,914)	0	(9,281,914)		6,571,840	0	0	(8,058,542)	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0VS	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP57OUK5573	08/14/2020	08/13/2021	08/13/2021	osing Purcha	7,104	24,377,660	3431.54.....	(1,167,045)	0	(7,363,012)	0	(7,363,012)		2,055,338	0	0	(6,195,967)	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0CB	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPFGNF3BB65	03/06/2020	03/05/2021	03/05/2021	osing Purcha	6,901	20,955,370	3036.57.....	(1,117,847)	0	(5,557,858)	0	(5,557,858)		3,906,699	0	0	(4,440,011)	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0DD	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPFGNF3BB65	03/27/2020	03/26/2021	03/26/2021	osing Purcha	21,524	55,834,978	2594.08.....	(3,626,488)	0	(29,713,021)	0	(29,713,021)		21,390,138	0	0	(26,086,533)	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0FD	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPFGNF3BB65	05/28/2020	05/28/2021	05/28/2021	osing Purcha	2,095	6,585,947	3143.65.....	(281,002)	0	(2,221,664)	0	(2,221,664)		1,101,186	0	0	(1,940,661)	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0GB	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPFGNF3BB65	06/19/2020	06/21/2021	06/21/2021	osing Purcha	6,722	22,124,455	3291.35.....	(620,978)	0	(6,274,584)	0	(6,274,584)		3,030,050	0	0	(5,653,605)	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0PR	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP57OUK5573	01/21/2020	01/21/2021	01/21/2021	osing Purcha	60,474	220,401,726	3644.57.....	(3,087,802)	0	(12,608,829)	0	(12,608,829)		5,486,474	0	0	(9,521,027)	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0FN	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPFGNF3BB65	06/05/2020	06/07/2021	06/07/2021	osing Purcha	7,289	23,990,577	3291.34.....	(1,041,307)	0	(6,816,527)	0	(6,816,527)		2,874,499	0	0	(5,775,220)	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0RR	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP57OUK5573	03/20/2020	03/19/2021	03/19/2021	osing Purcha	20,977	50,463,320	2405.65.....	(2,938,248)	0	(31,621,779)	0	(31,621,779)		25,337,032	0	0	(28,683,530)	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0FJ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPFGNF3BB65	05/28/2020	05/28/2021	05/28/2021	osing Purcha	7,775	23,947,156	3080.02.....	(1,319,651)	0	(8,739,800)	0	(8,739,800)		4,244,541	0	0	(7,420,149)	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0FB	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPFGNF3BB65	05/21/2020	05/21/2021	05/21/2021	osing Purcha	5,252	15,745,706	2998.04.....	(892,602)	0	(6,080,871)	0	(6,080,871)		3,241,196	0	0	(5,188,269)	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0QL	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP57OUK5573	02/07/2020	02/05/2021	02/05/2021	osing Purcha	2,341	8,068,280	3446.51.....	(309,270)	0	(1,030,789)	0	(1,030,789)		466,049	0	0	(721,520)	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0UR	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP57OUK5573	07/14/2020	07/14/2021	07/14/2021	osing Purcha	11,987	39,489,973	3294.4.....	(1,711,264)	0	(12,944,761)	0	(12,944,761)		4,882,775	0	0	(11,233,497)	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0CX	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPFGNF3BB65	03/20/2020	03/19/2021	03/19/2021	osing Purcha	17,984	42,508,781	2363.7.....	(2,937,719)	0	(27,864,410)	0	(27,864,410)		22,048,902	0	0	(24,926,691)	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0SV	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP57OUK5573	04/21/2020	04/21/2021	04/21/2021	osing Purcha	10,013	28,500,002	2846.3.....	(1,385,499)	0	(13,288,453)	0	(13,288,453)		7,836,827	0	0	(11,902,954)	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0SB	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP57OUK5573	03/27/2020	03/26/2021	03/26/2021	osing Purcha	10,652	27,786,381	2608.56.....	(1,711,563)	0	(14,550,419)	0	(14,550,419)		10,517,490	0	0	(12,838,856)	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0BN	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPFGNF3BB65	02/21/2020	02/19/2021	02/19/2021	osing Purcha	6,383	21,784,222	3412.85.....	(989,410)	0	(3,152,308)	0	(3,152,308)		1,383,041	0	0	(2,162,898)	0	0	0001.....
S&P 500 OTC Call Option 9SUBS0AH	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	UBS..... 5493001KJTIIGC8Y1R12..	12/07/2020	12/07/2021	12/07/2021	osing Purcha	6,486	24,640,509	3799.03.....	(32,027,738)	0	(5,757,752)	0	(5,757,752)		(30,377,564)	0	0	26,269,986	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0PJ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP57OUK5573	01/14/2020	01/14/2021	01/14/2021	osing Purcha	8,044	27,223,068	3384.27.....	(1,128,171)	0	(3,308,256)	0	(3,308,256)		1,871,580	0	0	(2,180,085)	0	0	0001.....

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SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 OTC Call Option 9SMSS0BP	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPFQFN3BB65	02/28/2020	02/26/2021	02/26/2021	osing Purcha	1,019	3,134,373	3075.93.....	(133,659)	.....0	(749,189)	.....0	(749,189)	.....	568,566	.....0	.....0	(615,530)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0SD	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/27/2020	03/26/2021	03/26/2021	osing Purcha	13,878	35,778,455	2578.07.....	(2,461,680)	.....0	(19,380,211)	.....0	(19,380,211)	.....	13,886,480	.....0	.....0	(16,918,531)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSS0FT	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPFQFN3BB65	06/12/2020	06/14/2021	06/14/2021	osing Purcha	3,332	11,116,618	3336.32.....	(149,673)	.....0	(3,061,542)	.....0	(3,061,542)	.....	1,525,313	.....0	.....0	(2,911,868)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSS0CD	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPFQFN3BB65	03/06/2020	03/05/2021	03/05/2021	osing Purcha	4,121	12,426,752	3015.47.....	(714,080)	.....0	(3,405,883)	.....0	(3,405,883)	.....	2,370,307	.....0	.....0	(2,691,803)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0VI	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/07/2020	08/06/2021	08/06/2021	osing Purcha	2,548	8,860,135	3477.29.....	(322,602)	.....0	(2,444,118)	.....0	(2,444,118)	.....	736,086	.....0	.....0	(2,121,516)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0SH	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/14/2020	04/14/2021	04/14/2021	osing Purcha	1,962	5,800,633	2956.49.....	(272,620)	.....0	(2,291,950)	.....0	(2,291,950)	.....	1,325,712	.....0	.....0	(2,019,330)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSS0BR	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPFQFN3BB65	02/28/2020	02/26/2021	02/26/2021	osing Purcha	3,681	11,199,627	3042.55.....	(545,896)	.....0	(2,829,217)	.....0	(2,829,217)	.....	2,109,642	.....0	.....0	(2,283,320)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SCS0HH	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	01/28/2020	01/28/2021	01/28/2021	osing Purcha	3,379	11,236,459	3325.38.....	(573,957)	.....0	(1,561,098)	.....0	(1,561,098)	.....	906,464	.....0	.....0	(987,141)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0YH	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/21/2020	10/21/2021	10/21/2021	osing Purcha	9,132	32,528,093	3561.99.....	(45,001,126)	.....0	(9,020,498)	.....0	(9,020,498)	.....	(41,459,192)	.....0	.....0	35,980,628	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SRBS0HV	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	RBC Capital Markets ES7IP3U3RHIGC71XB11	01/21/2020	01/21/2021	01/21/2021	osing Purcha	14,798	51,293,420	3466.24.....	(1,745,868)	.....0	(5,724,310)	.....0	(5,724,310)	.....	2,681,779	.....0	.....0	(3,978,442)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0TB	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/07/2020	05/07/2021	05/07/2021	osing Purcha	6,983	20,730,991	2968.78.....	(1,042,492)	.....0	(8,825,255)	.....0	(8,825,255)	.....	4,612,897	.....0	.....0	(7,782,763)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0WH	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/21/2020	09/21/2021	09/21/2021	osing Purcha	10,009	34,271,917	3424.11.....	(49,243,379)	.....0	(9,309,171)	.....0	(9,309,171)	.....	(44,481,643)	.....0	.....0	39,934,208	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSS0AN	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPFQFN3BB65	02/14/2020	02/12/2021	02/12/2021	osing Purcha	3,251	11,264,715	3465.....	(489,762)	.....0	(1,527,417)	.....0	(1,527,417)	.....	550,450	.....0	.....0	(1,037,655)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0UD	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/12/2020	06/14/2021	06/14/2021	osing Purcha	1,716	5,423,984	3160.83.....	(225,517)	.....0	(1,877,853)	.....0	(1,877,853)	.....	892,208	.....0	.....0	(1,652,336)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9MMLS0SZ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America... EYKN6V0ZCB8VD9IULB80	12/14/2020	12/14/2021	12/14/2021	osing Purcha	5,520	20,716,008	3752.9.....	(27,259,747)	.....0	(4,864,169)	.....0	(4,864,169)	.....	(25,686,887)	.....0	.....0	22,395,578	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SSGS0CF	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Societe Generale. O2RNE8IBXP4R0T8PU41	02/21/2020	02/19/2021	02/19/2021	osing Purcha	6,138	21,206,238	3454.91.....	(813,776)	.....0	(2,773,148)	.....0	(2,773,148)	.....	1,237,623	.....0	.....0	(1,959,372)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9MMLS0RJ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America... EYKN6V0ZCB8VD9IULB80	08/07/2020	08/06/2021	08/06/2021	osing Purcha	6,276	21,541,617	3432.38.....	(950,249)	.....0	(6,301,983)	.....0	(6,301,983)	.....	1,872,857	.....0	.....0	(5,351,733)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SSGS0DB	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Societe Generale. O2RNE8IBXP4R0T8PU41	10/21/2020	10/21/2021	10/21/2021	osing Purcha	3,977	13,883,190	3490.87.....	(19,752,486)	.....0	(4,211,285)	.....0	(4,211,285)	.....	(18,009,459)	.....0	.....0	15,541,201	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0VV	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/21/2020	08/20/2021	08/20/2021	osing Purcha	52,560	195,963,653	3728.38.....	(254,068,733)	.....0	(37,490,522)	.....0	(37,490,522)	.....	(241,185,140)	.....0	.....0	216,578,210	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSS0KQ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPFQFN3BB65	11/27/2020	11/26/2021	11/26/2021	osing Purcha	1,377	5,203,890	3779.15.....	(6,775,074)	.....0	(1,122,902)	.....0	(1,122,902)	.....	(6,415,610)	.....0	.....0	5,652,172	.....0	.....0	0001.....
S&P 500 OTC Call Option 9MMLS0RD	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America... EYKN6V0ZCB8VD9IULB80	07/21/2020	07/21/2021	07/21/2021	osing Purcha	8,611	29,072,372	3376.19.....	(1,121,927)	.....0	(8,460,308)	.....0	(8,460,308)	.....	3,068,932	.....0	.....0	(7,338,380)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSS0DX	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPFQFN3BB65	04/21/2020	04/21/2021	04/21/2021	osing Purcha	14,802	41,519,166	2804.97.....	(2,383,587)0	(20,255,797)0	(20,255,797)	11,835,20600	(17,872,210)00	0001.....

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SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 OTC Call Option 9SBCS0SX	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	04/21/2020	04/21/2021	osing Purcha	2,098	6,002,525	2861.07	(273,663)	0	(2,753,310)	0	(2,753,310)		1,629,108	0	0	(2,479,647)	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0XV	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	10/14/2020	10/14/2021	osing Purcha	6,662	23,701,731	3557.75	(33,039,923)	0	(5,865,958)	0	(5,865,958)		(30,456,468)	0	0	27,173,965	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0CP	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley...	4PQUHN3JPFQFN3BB65	03/13/2020	03/12/2021	osing Purcha	7,425	20,602,370	2774.73	(1,207,215)	0	(8,676,929)	0	(8,676,929)		6,102,074	0	0	(7,469,714)	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0XT	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	10/14/2020	10/14/2021	osing Purcha	7,526	26,959,411	3582.17	(37,225,101)	0	(6,442,933)	0	(6,442,933)		(34,434,475)	0	0	30,782,168	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0RJ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	03/20/2020	03/19/2021	osing Purcha	77,863	196,966,138	2529.65	(6,096,673)	0	(107,719,567)	0	(107,719,567)		89,329,826	0	0	(101,622,895)	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0RL	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	03/20/2020	03/19/2021	osing Purcha	7,736	18,952,426	2449.9	(907,046)	0	(11,319,315)	0	(11,319,315)		9,182,402	0	0	(10,412,269)	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0QT	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	02/07/2020	02/05/2021	osing Purcha	4,804	16,226,135	3377.63	(815,335)	0	(2,446,197)	0	(2,446,197)		1,080,753	0	0	(1,630,862)	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0UV	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	07/14/2020	07/14/2021	osing Purcha	8,408	27,427,821	3262.11	(1,356,294)	0	(9,351,294)	0	(9,351,294)		3,493,943	0	0	(7,994,999)	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0HF	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley...	4PQUHN3JPFQFN3BB65	07/14/2020	07/14/2021	osing Purcha	1,009	3,441,810	3411.11	(82,133)	0	(971,859)	0	(971,859)		377,749	0	0	(889,726)	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0KB	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley...	4PQUHN3JPFQFN3BB65	11/13/2020	11/12/2021	osing Purcha	1,485	5,527,853	3722.46	(7,309,526)	0	(1,426,179)	0	(1,426,179)		(6,879,983)	0	0	5,883,347	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0TR	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	05/21/2020	05/21/2021	osing Purcha	15,209	46,637,638	3066.45	(2,005,915)	0	(16,568,837)	0	(16,568,837)		9,027,706	0	0	(14,562,922)	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0UL	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	06/19/2020	06/21/2021	osing Purcha	6,814	21,580,824	3167.13	(1,078,247)	0	(7,206,895)	0	(7,206,895)		3,340,111	0	0	(6,128,648)	0	0	0001.....
S&P 500 OTC Call Option 9SCSS0HJ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Credit Suisse FB Int	E58DKGMJYYJLN8C3868	01/28/2020	01/28/2021	osing Purcha	5,989	19,856,829	3315.55	(1,052,627)	0	(2,825,790)	0	(2,825,790)		1,627,590	0	0	(1,773,163)	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0BD	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley...	4PQUHN3JPFQFN3BB65	02/21/2020	02/19/2021	osing Purcha	731	2,560,181	3502.3	(79,640)	0	(295,624)	0	(295,624)		134,427	0	0	(215,984)	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0TP	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	05/21/2020	05/21/2021	osing Purcha	11,289	34,713,675	3075	(1,439,009)	0	(12,201,829)	0	(12,201,829)		6,664,723	0	0	(10,762,820)	0	0	0001.....
S&P 500 OTC Call Option 9SCTS0AB	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Citigroup.....	5493008GOWFXH1UU8231	08/21/2020	08/20/2021	osing Purcha	5,997	21,646,052	3609.48	(29,284,191)	0	(4,990,643)	0	(4,990,643)		(27,328,629)	0	0	24,293,547	0	0	0001.....
S&P 500 OTC Call Option 9SSG00CN	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Societe Generale.	O2RNE8IBXP4R0TD8PU41	06/05/2020	06/07/2021	osing Purcha	2,561	8,505,209	3321.05	(324,888)	0	(2,318,909)	0	(2,318,909)		987,029	0	0	(1,994,020)	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0DP	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley...	4PQUHN3JPFQFN3BB65	04/21/2020	04/21/2021	osing Purcha	28,661	81,342,497	2838.09	(4,105,508)	0	(38,271,893)	0	(38,271,893)		22,517,095	0	0	(34,166,385)	0	0	0001.....
S&P 500 OTC Call Option 9SMLS0SP	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America...	EYKN6V0ZCB8VD9IULB80	11/27/2020	11/26/2021	osing Purcha	6,790	25,356,576	3734.4	(33,567,112)	0	(5,840,894)	0	(5,840,894)		(31,610,903)	0	0	27,726,218	0	0	0001.....
S&P 500 OTC Call Option 9SSG00CX	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Societe Generale.	O2RNE8IBXP4R0TD8PU41	10/21/2020	10/21/2021	osing Purcha	5,375	19,620,255	3650.28	(26,252,683)	0	(4,834,813)	0	(4,834,813)		(24,495,708)	0	0	21,417,870	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0GL	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley...	4PQUHN3JPFQFN3BB65	06/19/2020	06/21/2021	osing Purcha	24,899	80,069,208	3215.76	(3,275,961)	0	(25,123,838)	0	(25,123,838)		11,836,332	0	0	(21,847,877)	0	0	0001.....
S&P 500 OTC Call Option 9SSG00CT	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Societe Generale.	O2RNE8IBXP4R0TD8PU41	10/21/2020	10/21/2021	osing Purcha	61,117	230,443,482	3770.53	(295,359,515)	0	(47,625,422)	0	(47,625,422)		(280,111,896)	0	0	247,734,092	0	0	0001.....

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SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 OTC Call Option 9SMSS0AB	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley....	4PQUHN3JPFQFN3BB65	02/14/2020	02/12/2021	osing Purcha	1,911	7,091,874	3711.08.....	(97,046)	0	(427,586)	(427,586)			130,170	0	0	(330,540)	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0RX	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	03/20/2020	03/19/2021	osing Purcha	20,355	48,413,350	2378.45.....	(3,151,361)	0	(31,237,801)	(31,237,801)			24,832,655	0	0	(28,086,440)	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0QR	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	02/07/2020	02/05/2021	osing Purcha	3,124	10,588,079	3389.27.....	(509,399)	0	(1,554,377)	(1,554,377)			689,830	0	0	(1,044,978)	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0YD	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	10/21/2020	10/21/2021	osing Purcha	12,473	44,702,983	3583.98.....	(61,320,760)	0	(12,046,423)	(12,046,423)			(56,672,929)	0	0	49,274,337	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0EX	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley....	4PQUHN3JPFQFN3BB65	05/21/2020	05/21/2021	osing Purcha	23,498	71,362,721	3036.97.....	(3,480,893)	0	(26,291,677)	(26,291,677)			14,186,854	0	0	(22,810,785)	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0TN	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	05/21/2020	05/21/2021	osing Purcha	2,415	7,461,722	3089.74.....	(288,617)	0	(2,574,680)	(2,574,680)			1,413,329	0	0	(2,286,063)	0	0	0001.....
S&P 500 OTC Call Option 9SRBS0HR	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	RBC Capital Markets	ES7IP3U3RHIGC71XB11	01/14/2020	01/14/2021	osing Purcha	582	1,933,724	3322.55.....	(101,687)	0	(275,280)	(275,280)			150,669	0	0	(173,593)	0	0	0001.....
S&P 500 OTC Call Option 9SCSS0GJ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Credit Suisse FB Int	E58DKGMJYYYJLN8C386E	01/07/2020	01/07/2021	osing Purcha	748	2,537,882	3392.89.....	(84,464)	0	(307,353)	(307,353)			186,827	0	0	(222,889)	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0XL	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	10/07/2020	10/07/2021	osing Purcha	6,898	24,304,413	3523.4.....	(34,078,879)	0	(6,045,131)	(6,045,131)			(31,257,726)	0	0	28,033,748	0	0	0001.....
S&P 500 OTC Call Option 9SCSS0GZ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Credit Suisse FB Int	E58DKGMJYYYJLN8C386E	01/14/2020	01/14/2021	osing Purcha	3,366	11,272,094	3348.81.....	(538,392)	0	(1,503,693)	(1,503,693)			834,010	0	0	(965,301)	0	0	0001.....
S&P 500 OTC Call Option 9SUBS0AT	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	UBS.....	5493001KJTIIGC8Y1R12..	12/28/2020	12/28/2021	osing Purcha	6,323	23,904,481	3780.56.....	(31,437,640)	0	(6,359,610)	(6,359,610)			(29,700,745)	0	0	25,078,030	0	0	0001.....
S&P 500 OTC Call Option 9SCSS0GR	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Credit Suisse FB Int	E58DKGMJYYYJLN8C386E	01/07/2020	01/07/2021	osing Purcha	3,389	11,125,477	3282.82.....	(582,366)	0	(1,765,567)	(1,765,567)			1,019,144	0	0	(1,183,202)	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0JF	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley....	4PQUHN3JPFQFN3BB65	09/04/2020	09/07/2021	osing Purcha	5,639	19,649,265	3484.53.....	(27,996,169)	0	(5,839,185)	(5,839,185)			(25,601,495)	0	0	22,156,984	0	0	0001.....
S&P 500 OTC Call Option 9SCTS0BB	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Citigroup.....	5493008GOWFH1UU8231	12/14/2020	12/14/2021	osing Purcha	9,128	33,826,999	3705.85.....	(45,317,051)	0	(8,472,975)	(8,472,975)			(42,451,059)	0	0	36,844,077	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0AD	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley....	4PQUHN3JPFQFN3BB65	02/14/2020	02/12/2021	osing Purcha	578	2,073,494	3587.36.....	(54,323)	0	(200,838)	(200,838)			69,865	0	0	(146,515)	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0FX	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley....	4PQUHN3JPFQFN3BB65	06/12/2020	06/14/2021	osing Purcha	6,804	21,166,972	3110.96.....	(1,081,632)	0	(7,785,069)	(7,785,069)			3,643,358	0	0	(6,703,437)	0	0	0001.....
S&P 500 OTC Call Option 9SCSS0GL	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Credit Suisse FB Int	E58DKGMJYYYJLN8C386E	01/07/2020	01/07/2021	osing Purcha	3,139	10,521,237	3351.78.....	(419,496)	0	(1,418,859)	(1,418,859)			847,683	0	0	(999,363)	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0GF	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley....	4PQUHN3JPFQFN3BB65	06/19/2020	06/21/2021	osing Purcha	9,012	29,022,335	3220.41.....	(1,166,153)	0	(9,051,473)	(9,051,473)			4,268,023	0	0	(7,885,320)	0	0	0001.....
S&P 500 OTC Call Option 9SCTS0AN	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Citigroup.....	5493008GOWFH1UU8231	09/14/2020	09/14/2021	osing Purcha	2,556	8,975,241	3511.44.....	(12,594,051)	0	(2,381,195)	(2,381,195)			(11,551,426)	0	0	10,212,856	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0HO	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley....	4PQUHN3JPFQFN3BB65	07/21/2020	07/21/2021	osing Purcha	7,055	24,416,508	3460.88.....	(618,441)	0	(6,334,050)	(6,334,050)			2,347,493	0	0	(5,715,608)	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0AJ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley....	4PQUHN3JPFQFN3BB65	02/14/2020	02/12/2021	osing Purcha	3,673	12,779,102	3479.2.....	(525,526)	0	(1,673,529)	(1,673,529)			603,362	0	0	(1,148,003)	0	0	0001.....
S&P 500 OTC Call Option 9SMLS0SH	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America...	EYKN6V0ZCB8VD9ULB80	11/13/2020	11/12/2021	osing Purcha	7,442	27,064,917	3636.78.....	(36,980,563)	0	(7,784,853)	(7,784,853)			(34,406,265)	0	0	29,195,710	0	0	0001.....

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 OTC Call Option 9SBCS0VM	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	08/14/2020	08/13/2021	osing Purcha	746	2,682,213	3595.46	(59,150)	0	(650,915)	0	(650,915)		188,902	0	0	(591,765)	0	0	0001.....
S&P 500 OTC Call Option 9SUBS0AR	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	UBS.....	5493001KJTIIGC8Y1R12..	12/28/2020	12/28/2021	osing Purcha	7,192	2,291,842	3794.75	(35,698,067)	0	(7,131,587)	0	(7,131,587)		(33,782,399)	0	0	28,566,480	0	0	0001.....
S&P 500 OTC Call Option 9SMLS0SJ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America...	EYKN6V0ZCB8VD9IULB80	11/20/2020	11/19/2021	osing Purcha	10,987	40,775,284	3711.23	(53,992,975)	0	(10,841,203)	0	(10,841,203)		(50,702,352)	0	0	43,151,772	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0YP	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	10/28/2020	10/28/2021	osing Purcha	5,450	18,340,558	3365.24	(26,954,447)	0	(6,709,931)	0	(6,709,931)		(24,042,374)	0	0	20,244,516	0	0	0001.....
S&P 500 OTC Call Option 9SMLS0SD	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America...	EYKN6V0ZCB8VD9IULB80	11/13/2020	11/12/2021	osing Purcha	7,591	28,028,629	3692.35	(37,492,329)	0	(7,518,886)	0	(7,518,886)		(35,150,119)	0	0	29,973,443	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0XB	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	09/28/2020	09/28/2021	osing Purcha	1,829	6,370,992	3483.32	(9,007,679)	0	(1,589,968)	0	(1,589,968)		(8,213,039)	0	0	7,417,711	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0HS	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley....	4PQUHN3JPFGFNF3BB65	07/21/2020	07/21/2021	osing Purcha	8,506	28,803,783	3386.29	(1,057,296)	0	(8,271,234)	0	(8,271,234)		3,014,088	0	0	(7,213,939)	0	0	0001.....
S&P 500 OTC Call Option 9SCS0GN	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Credit Suisse FB Int	E58DKGMJYYYJLN8C386E	01/07/2020	01/07/2021	osing Purcha	3,769	12,552,315	3330.41	(546,392)	0	(1,784,169)	0	(1,784,169)		1,055,516	0	0	(1,237,777)	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0IN	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley....	4PQUHN3JPFGFNF3BB65	08/21/2020	08/20/2021	osing Purcha	18,152	63,946,773	3522.85	(89,434,904)	0	(16,678,421)	0	(16,678,421)		(82,390,252)	0	0	72,756,483	0	0	0001.....
S&P 500 OTC Call Option 9SSGS0DJ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Societe Generale.	O2RNE8IBXP4R0T8PU41	12/28/2020	12/28/2021	osing Purcha	1,349	5,231,989	3878.42	(6,633,141)	0	(1,224,798)	0	(1,224,798)		(6,340,218)	0	0	5,408,343	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0EV	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley....	4PQUHN3JPFGFNF3BB65	05/21/2020	05/21/2021	osing Purcha	6,779	21,239,217	3133.09	(658,421)	0	(6,933,358)	0	(6,933,358)		3,859,549	0	0	(6,274,937)	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0HM	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley....	4PQUHN3JPFGFNF3BB65	07/21/2020	07/21/2021	osing Purcha	59,470	212,598,708	3574.89	(2,346,092)	0	(46,612,586)	0	(46,612,586)		17,602,478	0	0	(44,266,495)	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0BF	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley....	4PQUHN3JPFGFNF3BB65	02/21/2020	02/19/2021	osing Purcha	12,415	43,232,382	3482.27	(1,474,395)	0	(5,269,423)	0	(5,269,423)		2,376,759	0	0	(3,795,027)	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0YJ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	10/21/2020	10/21/2021	osing Purcha	8,462	30,071,748	3553.74	(41,736,107)	0	(8,428,490)	0	(8,428,490)		(38,405,460)	0	0	33,307,617	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0IZ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley....	4PQUHN3JPFGFNF3BB65	09/04/2020	09/07/2021	osing Purcha	2,200	7,824,300	3556.5	(10,834,956)	0	(2,119,766)	0	(2,119,766)		(10,015,901)	0	0	8,715,190	0	0	0001.....
S&P 500 OTC Call Option 9SRBS0HZ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	01/21/2020	01/21/2021	osing Purcha	6,173	21,218,762	3437.35	(818,478)	0	(2,566,240)	0	(2,566,240)		1,196,460	0	0	(1,747,761)	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0KO	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley....	4PQUHN3JPFGFNF3BB65	11/20/2020	11/19/2021	osing Purcha	7,108	25,661,231	3610.19	(35,313,966)	0	(7,731,869)	0	(7,731,869)		(32,704,110)	0	0	27,582,096	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0QH	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	01/21/2020	01/21/2021	osing Purcha	2,734	9,227,031	3374.92	(456,004)	0	(1,307,262)	0	(1,307,262)		599,325	0	0	(851,258)	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0ZW	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	12/21/2020	12/21/2021	osing Purcha	11,018	42,465,245	3854.17	(54,086,481)	0	(8,759,971)	0	(8,759,971)		(51,571,700)	0	0	45,326,509	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0ZU	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	12/21/2020	12/21/2021	osing Purcha	7,229	27,746,926	3838.28	(35,545,644)	0	(5,862,358)	0	(5,862,358)		(33,827,757)	0	0	29,683,286	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0JZ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley....	4PQUHN3JPFGFNF3BB65	11/13/2020	11/12/2021	osing Purcha	2,119	8,130,243	3836.83	(10,320,441)	0	(1,792,716)	0	(1,792,716)		(9,852,792)	0	0	8,527,725	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0XN	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	10/07/2020	10/07/2021	osing Purcha	7,817	27,280,470	3489.89	(38,762,080)	0	(7,112,454)	0	(7,112,454)		(35,375,817)	0	0	31,649,626	0	0	0001.....

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SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 OTC Call Option 9SMLS0SL	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America...	EYKN6V0ZCB8VD9IULB80	11/20/2020	11/19/2021	11/19/2021	osing Purcha	12,061	44,559,485	3694.51.....	...(59,373,891)	.....0	...(12,102,610)	.....0	...(12,102,610)	.....	(55,631,991)	.....0	.....0	..47,271,280	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0YR	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	10/28/2020	10/28/2021	10/28/2021	osing Purcha	6,144	20,448,891	3328.27.....	...(30,512,394)	.....0	...(7,791,514)	.....0	...(7,791,514)	.....	(27,054,798)	.....0	.....0	..22,720,881	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSS0IV	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley...	4PQUHN3JPFQFN3BB65	08/28/2020	08/27/2021	08/27/2021	osing Purcha	12,216	43,719,476	3578.87.....	...(60,561,919)	.....0	...(11,366,988)	.....0	...(11,366,988)	.....	(56,272,810)	.....0	.....0	..49,194,931	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0QN	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	02/07/2020	02/05/2021	02/05/2021	osing Purcha	4,023	13,774,269	3423.88.....	...(579,674)	.....0	...(1,862,448)	.....0	...(1,862,448)	.....	836,062	.....0	.....0	..(1,282,774)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SCTS0AF	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Citigroup.....	5493008GOWFH1UU8231	08/21/2020	08/20/2021	08/20/2021	osing Purcha	7,719	27,268,988	3532.71.....	...(37,986,666)	.....0	...(7,016,262)	.....0	...(7,016,262)	.....	(35,046,599)	.....0	.....0	..30,970,403	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSS0JX	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley...	4PQUHN3JPFQFN3BB65	10/28/2020	10/28/2021	10/28/2021	osing Purcha	10,536	35,201,092	3341.03.....	...(52,251,290)	.....0	...(13,226,789)	.....0	...(13,226,789)	.....	(46,425,953)	.....0	.....0	..39,024,501	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSS0EH	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley...	4PQUHN3JPFQFN3BB65	05/07/2020	05/07/2021	05/07/2021	osing Purcha	2,658	7,972,193	2999.32.....	...(358,525)	.....0	...(3,278,058)	.....0	...(3,278,058)	.....	1,719,335	.....0	.....0	..(2,919,534)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0PV	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	01/21/2020	01/21/2021	01/21/2021	osing Purcha	22,594	78,916,549	3492.81.....	...(2,395,416)	.....0	...(8,139,714)	.....0	...(8,139,714)	.....	3,805,946	.....0	.....0	..(5,744,299)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0WB	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	09/14/2020	09/14/2021	09/14/2021	osing Purcha	6,763	23,514,478	3476.93.....	...(33,448,851)	.....0	...(6,533,870)	.....0	...(6,533,870)	.....	(30,518,333)	.....0	.....0	..26,914,982	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSS0DJ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley...	4PQUHN3JPFQFN3BB65	04/07/2020	04/07/2021	04/07/2021	osing Purcha	14,959	40,522,136	2708.88.....	...(2,560,164)	.....0	...(20,509,836)	.....0	...(20,509,836)	.....	13,160,327	.....0	.....0	..(17,949,672)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSS0DV	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley...	4PQUHN3JPFQFN3BB65	04/21/2020	04/21/2021	04/21/2021	osing Purcha	36,014	101,520,945	2818.93.....	...(5,533,288)	.....0	...(48,780,603)	.....0	...(48,780,603)	.....	28,579,711	.....0	.....0	..(43,247,315)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSS0ER	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley...	4PQUHN3JPFQFN3BB65	05/14/2020	05/14/2021	05/14/2021	osing Purcha	8,417	24,657,770	2929.52.....	...(1,305,490)	.....0	...(10,473,526)	.....0	...(10,473,526)	.....	5,833,458	.....0	.....0	..(9,168,035)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SRBS0ID	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	01/28/2020	01/28/2021	01/28/2021	osing Purcha	3,353	11,331,262	3379.44.....	...(468,481)	.....0	...(1,367,823)	.....0	...(1,367,823)	.....	828,377	.....0	.....0	..(899,342)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSS0DF	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley...	4PQUHN3JPFQFN3BB65	04/07/2020	04/07/2021	04/07/2021	osing Purcha	4,296	11,880,674	2765.52.....	...(602,712)	.....0	...(5,646,791)	.....0	...(5,646,791)	.....	3,675,635	.....0	.....0	..(5,044,079)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SSGS0DH	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Societe Generale.	O2RNE8IBXP4R0TD8PU41	12/21/2020	12/21/2021	12/21/2021	osing Purcha	11,855	45,467,837	3835.33.....	...(58,311,307)	.....0	...(9,648,785)	.....0	...(9,648,785)	.....	(55,473,424)	.....0	.....0	..48,662,523	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SRBS0HT	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	01/21/2020	01/21/2021	01/21/2021	osing Purcha	5,682	20,048,028	3528.34.....	...(511,835)	.....0	...(1,845,116)	.....0	...(1,845,116)	.....	862,896	.....0	.....0	..(1,333,281)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0RZ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	03/20/2020	03/19/2021	03/19/2021	osing Purcha	31,354	74,436,591	2374.07.....	...(4,926,654)	.....0	...(48,254,747)	.....0	...(48,254,747)	.....	38,314,523	.....0	.....0	..(43,328,093)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0SN	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America...	EYKN6V0ZCB8VD9IULB80	11/20/2020	11/19/2021	11/19/2021	osing Purcha	26,924	98,656,805	3664.27.....	...(132,972,520)	.....0	...(27,831,070)	.....0	...(27,831,070)	.....	(124,080,452)	.....0	.....0	..105,141,451	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SRBS0IF	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	01/28/2020	01/28/2021	01/28/2021	osing Purcha	4,682	15,712,090	3355.85.....	...(713,958)	.....0	...(2,020,423)	.....0	...(2,020,423)	.....	1,201,494	.....0	.....0	..(1,306,465)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0UT	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	07/14/2020	07/14/2021	07/14/2021	osing Purcha	7,281	23,914,372	3284.49.....	...(1,079,044)	.....0	...(7,934,907)	.....0	...(7,934,907)	.....	2,985,859	.....0	.....0	..(6,855,862)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSS0FV	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley...	4PQUHN3JPFQFN3BB65	06/12/2020	06/14/2021	06/14/2021	osing Purcha	527	1,704,065	3233.52.....	...(49,317)	.....0	...(538,399)	.....0	...(538,399)	.....	261,163	.....0	.....0	..(489,082)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSS0BH	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley...	4PQUHN3JPFQFN3BB65	02/21/2020	02/19/2021	02/19/2021	osing Purcha	6,308	21,734,592	3445.56.....	...(866,196)0	...(2,908,934)0	...(2,908,934)	1,294,22100	..(2,042,738)00	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	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 OTC Call Option 9SBCS0QJ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	02/07/2020	02/05/2021	osing Purcha	832	2,899,612	3485.11	(94,415)	0	(334,231)	0	(334,231)		152,089	0	0	(239,816)	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0TT	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	05/21/2020	05/21/2021	osing Purcha	7,709	23,616,522	3063.5	(1,030,385)	0	(8,421,003)	0	(8,421,003)		4,582,544	0	0	(7,390,618)	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0YT	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	10/28/2020	10/28/2021	osing Purcha	6,180	20,518,218	3320.1	(30,719,297)	0	(7,887,658)	0	(7,887,658)		(27,202,271)	0	0	22,831,639	0	0	0001.....
S&P 500 OTC Call Option 9SMLS0RX	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America...	EYKN6V0ZCB8VD9IULB80	10/07/2020	10/07/2021	osing Purcha	3,348	11,615,451	3469.37	(16,639,259)	0	(3,114,946)	0	(3,114,946)		(15,138,601)	0	0	13,524,313	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0ED	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley....	4PQUHN3JPFQFN3BB65	04/28/2020	04/28/2021	osing Purcha	19,946	58,295,376	2922.66	(3,292,991)	0	(25,142,332)	0	(25,142,332)		13,668,976	0	0	(21,849,341)	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0JD	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley....	4PQUHN3JPFQFN3BB65	09/04/2020	09/07/2021	osing Purcha	6,775	23,746,985	3505.09	(33,560,640)	0	(6,876,219)	0	(6,876,219)		(30,786,442)	0	0	26,684,422	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0UY	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	07/28/2020	07/28/2021	osing Purcha	1,810	6,046,739	3340.74	(232,096)	0	(1,918,419)	0	(1,918,419)		705,825	0	0	(1,686,323)	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0AZ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley....	4PQUHN3JPFQFN3BB65	02/21/2020	02/19/2021	osing Purcha	22,077	77,504,620	3510.65	(2,323,412)	0	(8,743,817)	0	(8,743,817)		3,983,176	0	0	(6,420,404)	0	0	0001.....
S&P 500 OTC Call Option 9SUBS0AP	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	UBS.....	5493001KJTIIGC8Y1R12..	12/28/2020	12/28/2021	osing Purcha	10,418	39,697,164	3810.44	(51,615,252)	0	(10,167,030)	0	(10,167,030)		(48,936,139)	0	0	41,448,221	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0VC	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	07/28/2020	07/28/2021	osing Purcha	20,929	68,773,322	3286.03	(3,330,432)	0	(23,327,673)	0	(23,327,673)		8,447,003	0	0	(19,997,241)	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0XF	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	09/28/2020	09/28/2021	osing Purcha	9,046	30,924,927	3418.63	(44,873,135)	0	(8,448,964)	0	(8,448,964)		(40,507,324)	0	0	36,424,171	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0WJ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	09/21/2020	09/21/2021	osing Purcha	20,131	68,494,922	3402.46	(99,270,591)	0	(19,159,277)	0	(19,159,277)		(89,362,704)	0	0	80,111,315	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0FL	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley....	4PQUHN3JPFQFN3BB65	05/28/2020	05/28/2021	osing Purcha	3,130	9,602,527	3067.9	(553,071)	0	(3,556,337)	0	(3,556,337)		1,720,544	0	0	(3,003,266)	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0HB	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley....	4PQUHN3JPFQFN3BB65	06/26/2020	06/28/2021	osing Purcha	13,908	42,699,368	3070.13	(2,275,627)	0	(16,974,436)	0	(16,974,436)		7,935,250	0	0	(14,698,809)	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0EN	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley....	4PQUHN3JPFQFN3BB65	05/14/2020	05/14/2021	osing Purcha	1,796	5,320,848	2962.61	(246,543)	0	(2,175,387)	0	(2,175,387)		1,221,769	0	0	(1,928,844)	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0EJ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley....	4PQUHN3JPFQFN3BB65	05/07/2020	05/07/2021	osing Purcha	6,956	20,550,598	2954.37	(1,094,585)	0	(8,891,368)	0	(8,891,368)		4,631,795	0	0	(7,796,783)	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0WP	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	09/21/2020	09/21/2021	osing Purcha	8,704	29,480,796	3387.04	(42,993,060)	0	(8,418,074)	0	(8,418,074)		(38,606,551)	0	0	34,574,986	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0GP	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley....	4PQUHN3JPFQFN3BB65	06/19/2020	06/21/2021	osing Purcha	8,049	25,806,382	3206.16	(1,098,930)	0	(8,198,953)	0	(8,198,953)		3,852,080	0	0	(7,100,023)	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0ZI	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	11/20/2020	11/19/2021	osing Purcha	7,071	25,806,887	3649.68	(34,972,671)	0	(7,412,388)	0	(7,412,388)		(32,567,495)	0	0	27,560,283	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0FP	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley....	4PQUHN3JPFQFN3BB65	06/05/2020	06/07/2021	osing Purcha	6,333	20,732,849	3273.78	(965,403)	0	(6,033,702)	0	(6,033,702)		2,530,854	0	0	(5,068,300)	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0EL	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley....	4PQUHN3JPFQFN3BB65	05/14/2020	05/14/2021	osing Purcha	915	2,782,826	3041.34	(87,760)	0	(1,036,247)	0	(1,036,247)		594,553	0	0	(948,487)	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0XH	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	09/28/2020	09/28/2021	osing Purcha	6,976	23,705,773	3398.19	(34,685,230)	0	(6,658,173)	0	(6,658,173)		(31,210,463)	0	0	28,027,057	0	0	0001.....

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SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 OTC Call Option 9SSGS0BZ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Societe Generale. O2RNE8IBXP4R0TD8PU41	02/21/2020	02/19/2021	02/19/2021	osing Purcha	5,498	19,501,571	3547.03.....	(490,367)	0	(1,977,521)	0	(1,977,521)		910,864	0	0	(1,487,154)	0	0	0001.....
S&P 500 OTC Call Option 9SMLS0RT	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America... EYKN6V0ZC88VD9IULB80	09/14/2020	09/14/2021	09/14/2021	osing Purcha	1,307	4,710,624	3604.15.....	(6,379,781)	0	(1,096,442)	0	(1,096,442)		(5,932,836)	0	0	5,283,338	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0QB	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/21/2020	01/21/2021	01/21/2021	osing Purcha	666	2,320,677	3484.5.....	(72,601)	0	(245,468)	0	(245,468)		115,326	0	0	(172,867)	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0DH	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley... 4PQUHN3JPFQFN3BB65	04/07/2020	04/07/2021	04/07/2021	osing Purcha	9,254	25,350,963	2739.46.....	(1,426,275)	0	(12,404,894)	0	(12,404,894)		8,023,689	0	0	(10,978,620)	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0KW	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley... 4PQUHN3JPFQFN3BB65	12/28/2020	12/28/2021	12/28/2021	osing Purcha	7,054	27,021,123	3830.61.....	(34,868,416)	0	(6,741,790)	0	(6,741,790)		(33,138,102)	0	0	28,126,626	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0JH	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley... 4PQUHN3JPFQFN3BB65	09/14/2020	09/14/2021	09/14/2021	osing Purcha	4,868	18,065,489	3711.07.....	(23,548,707)	0	(3,563,279)	0	(3,563,279)		(22,239,370)	0	0	19,985,428	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0SR	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/21/2020	04/21/2021	04/21/2021	osing Purcha	7,545	21,944,029	2908.42.....	(803,090)	0	(9,544,425)	0	(9,544,425)		5,700,535	0	0	(8,741,335)	0	0	0001.....
S&P 500 OTC Call Option 9SMLS0RL	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America... EYKN6V0ZC88VD9IULB80	08/07/2020	08/06/2021	08/06/2021	osing Purcha	6,913	23,605,268	3414.62.....	(1,116,173)	0	(7,064,395)	0	(7,064,395)		2,088,514	0	0	(5,948,222)	0	0	0001.....
S&P 500 OTC Call Option 9SSGS0DF	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Societe Generale. O2RNE8IBXP4R0TD8PU41	12/14/2020	12/14/2021	12/14/2021	osing Purcha	1,300	5,081,245	3908.65.....	(6,322,186)	0	(943,072)	0	(943,072)		(6,069,727)	0	0	5,379,114	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0BT	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley... 4PQUHN3JPFQFN3BB65	02/28/2020	02/26/2021	02/26/2021	osing Purcha	5,018	15,183,013	3025.71.....	(788,648)	0	(3,941,338)	0	(3,941,338)		2,913,407	0	0	(3,152,690)	0	0	0001.....
S&P 500 OTC Call Option 9SMLS0RB	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America... EYKN6V0ZC88VD9IULB80	07/21/2020	07/21/2021	07/21/2021	osing Purcha	1,876	6,401,569	3412.35.....	(208,386)	0	(1,775,334)	0	(1,775,334)		650,978	0	0	(1,566,948)	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0PL	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/14/2020	01/14/2021	01/14/2021	osing Purcha	5,263	17,709,469	3364.9.....	(793,766)	0	(2,266,458)	0	(2,266,458)		1,268,857	0	0	(1,472,693)	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0HY	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley... 4PQUHN3JPFQFN3BB65	07/21/2020	07/21/2021	07/21/2021	osing Purcha	10,210	34,401,064	3369.35.....	(1,372,224)	0	(10,101,161)	0	(10,101,161)		3,652,651	0	0	(8,728,937)	0	0	0001.....
S&P 500 OTC Call Option 9SCSS0HD	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Credit Suisse FB Int E58DKGMJYYYJLN8C386E	01/28/2020	01/28/2021	01/28/2021	osing Purcha	6,463	21,599,928	3342.09.....	(1,036,407)	0	(2,877,909)	0	(2,877,909)		1,692,204	0	0	(1,841,503)	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0EB	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley... 4PQUHN3JPFQFN3BB65	04/28/2020	04/28/2021	04/28/2021	osing Purcha	2,125	6,304,365	2966.76.....	(298,803)	0	(2,584,893)	0	(2,584,893)		1,420,625	0	0	(2,286,089)	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0YF	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/21/2020	10/21/2021	10/21/2021	osing Purcha	15,090	53,838,555	3567.83.....	(74,315,685)	0	(14,817,626)	0	(14,817,626)		(68,524,041)	0	0	59,498,059	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0ZC	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/20/2020	11/19/2021	11/19/2021	osing Purcha	5,158	19,500,335	3780.6.....	(25,175,270)	0	(4,731,743)	0	(4,731,743)		(23,849,747)	0	0	20,443,527	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0WV	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/21/2020	09/21/2021	09/21/2021	osing Purcha	7,233	24,351,341	3366.7.....	(35,806,894)	0	(7,142,515)	0	(7,142,515)		(32,048,270)	0	0	28,664,379	0	0	0001.....
S&P 500 OTC Call Option 9SSGS0DD	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Societe Generale. O2RNE8IBXP4R0TD8PU41	12/14/2020	12/14/2021	12/14/2021	osing Purcha	4,703	18,826,673	4003.12.....	(22,696,725)	0	(2,967,452)	0	(2,967,452)		(21,999,070)	0	0	19,729,273	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0XJ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/07/2020	10/07/2021	10/07/2021	osing Purcha	2,600	9,239,074	3553.49.....	(12,803,336)	0	(2,200,302)	0	(2,200,302)		(11,795,428)	0	0	10,603,034	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0VA	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/28/2020	07/28/2021	07/28/2021	osing Purcha	6,203	20,554,943	3313.71.....	(887,215)	0	(6,742,227)	0	(6,742,227)		2,463,027	0	0	(5,855,012)	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0BZ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley... 4PQUHN3JPFQFN3BB65	03/06/2020	03/05/2021	03/05/2021	osing Purcha	6,260	19,196,853	3066.59.....	(912,608)	0	(4,853,691)	0	(4,853,691)		3,464,559	0	0	(3,941,083)	0	0	0001.....

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SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 OTC Call Option 9SMSS0DR	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPFQFN3BB65	04/21/2020	04/21/2021	04/21/2021	osing Purcha	19,042	53,959,506	2833.71.....	....(2,774,545)	.....0	....(25,510,758)	.....0	....(25,510,758)	....	..14,992,917	.....0	.....0	....(22,736,213)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0QF	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/21/2020	01/21/2021	01/21/2021	osing Purcha	7,896	26,921,096	3409.46.....	....(1,160,949)	.....0	....(3,502,745)	.....0	....(3,502,745)	....	..1,625,690	.....0	.....0	....(2,341,796)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SCSS0GP	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	01/07/2020	01/07/2021	01/07/2021	osing Purcha	3,358	11,113,939	3309.69.....	....(524,855)	.....0	....(1,659,188)	.....0	....(1,659,188)	....	..971,858	.....0	.....0	....(1,134,332)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSS0BX	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPFQFN3BB65	03/06/2020	03/05/2021	03/05/2021	osing Purcha	686	2,137,329	3115.64.....	....(82,268)	.....0	....(498,242)	.....0	....(498,242)	....	..365,267	.....0	.....0	....(415,974)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSS0DN	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPFQFN3BB65	04/21/2020	04/21/2021	04/21/2021	osing Purcha	14,912	42,558,252	2853.96.....	....(2,003,426)	.....0	....(19,675,788)	.....0	....(19,675,788)	....	..11,622,032	.....0	.....0	....(17,672,362)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0TB	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America... EYKN6V0ZCB8VD9IULB80	12/14/2020	12/14/2021	12/14/2021	osing Purcha	6,250	23,334,813	3733.57.....	....(30,930,875)	.....0	....(5,628,250)	.....0	....(5,628,250)	....	..(29,076,568)	.....0	.....0	..25,302,625	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0PZ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/21/2020	01/21/2021	01/21/2021	osing Purcha	18,770	64,668,656	3445.32.....	....(2,413,822)	.....0	....(7,653,468)	.....0	....(7,653,468)	....	..3,571,520	.....0	.....0	....(5,239,646)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSS0IP	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPFQFN3BB65	08/21/2020	08/20/2021	08/20/2021	osing Purcha	3,321	11,463,594	3451.85.....	....(16,492,285)	.....0	....(3,287,192)	.....0	....(3,287,192)	....	..(15,027,132)	.....0	.....0	....13,205,093	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSS0GD	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPFQFN3BB65	06/19/2020	06/21/2021	06/21/2021	osing Purcha	23,655	77,072,721	3258.2.....	....(2,588,330)	.....0	....(22,864,686)	.....0	....(22,864,686)	....	..10,918,743	.....0	.....0	....(20,276,356)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0UN	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/19/2020	06/21/2021	06/21/2021	osing Purcha	5,319	16,756,978	3150.4.....	....(893,273)	.....0	....(5,714,680)	.....0	....(5,714,680)	....	..2,631,945	.....0	.....0	....(4,821,408)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSS0JV	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPFQFN3BB65	10/28/2020	10/28/2021	10/28/2021	osing Purcha	1,917	6,512,605	3397.29.....	....(9,448,682)	.....0	....(2,298,732)	.....0	....(2,298,732)	....	..(8,470,924)	.....0	.....0	....7,149,950	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SSGS0BV	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Societe Generale. O2RNE8IBXP4R0TD8PU41	01/07/2020	01/07/2021	01/07/2021	osing Purcha	3,250	10,704,948	3293.83.....	....(537,420)	.....0	....(1,657,370)	.....0	....(1,657,370)	....	..962,650	.....0	.....0	....(1,119,950)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0SR	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America... EYKN6V0ZCB8VD9IULB80	11/27/2020	11/26/2021	11/26/2021	osing Purcha	7,725	28,657,124	3709.66.....	....(38,296,147)	.....0	....(6,836,316)	.....0	....(6,836,316)	....	..(35,950,821)	.....0	.....0	..31,459,831	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0SJ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/14/2020	04/14/2021	04/14/2021	osing Purcha	8,700	25,525,800	2934.....	....(1,310,133)	.....0	....(10,358,742)	.....0	....(10,358,742)	....	..5,962,045	.....0	.....0	....(9,048,609)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0SF	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America... EYKN6V0ZCB8VD9IULB80	11/13/2020	11/12/2021	11/12/2021	osing Purcha	6,389	23,370,515	3657.93.....	....(31,672,445)	.....0	....(6,548,214)	.....0	....(6,548,214)	....	..(29,554,586)	.....0	.....0	..25,124,231	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0UP	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/26/2020	06/28/2021	06/28/2021	osing Purcha	8,741	26,736,097	3058.7.....	....(1,482,561)	.....0	....(10,768,125)	.....0	....(10,768,125)	....	..5,021,738	.....0	.....0	....(9,285,564)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0TF	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/21/2020	05/21/2021	05/21/2021	osing Purcha	49,549	160,340,069	3235.99.....	....(2,429,883)	.....0	....(45,578,639)	.....0	....(45,578,639)	....	..26,153,142	.....0	.....0	....(43,148,756)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SSGS0CD	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Societe Generale. O2RNE8IBXP4R0TD8PU41	02/21/2020	02/19/2021	02/19/2021	osing Purcha	6,942	24,023,346	3460.58.....	....(899,475)	.....0	....(3,097,034)	.....0	....(3,097,034)	....	..1,385,908	.....0	.....0	....(2,197,560)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSS0GT	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPFQFN3BB65	06/19/2020	06/21/2021	06/21/2021	osing Purcha	33,169	105,872,463	3191.91.....	....(4,805,856)	.....0	....(34,259,597)	.....0	....(34,259,597)	....	..15,999,409	.....0	.....0	....(29,453,740)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0QR	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America... EYKN6V0ZCB8VD9IULB80	05/07/2020	05/07/2021	05/07/2021	osing Purcha	8,188	23,982,816	2929.02.....	....(1,401,704)	.....0	....(10,673,713)	.....0	....(10,673,713)	....	..5,532,008	.....0	.....0	....(9,272,009)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSS0FR	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPFQFN3BB65	06/05/2020	06/07/2021	06/07/2021	osing Purcha	7,335	23,814,031	3246.63.....	....(1,230,593)	.....0	....(7,187,493)	.....0	....(7,187,493)	....	..2,988,118	.....0	.....0	....(5,956,900)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSS0KG	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPFQFN3BB65	11/20/2020	11/19/2021	11/19/2021	osing Purcha	21,025	78,671,766	3741.82.....(103,001,475)0(20,102,844)0(20,102,844)(97,106,486)00	..82,898,63200	0001.....

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SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 OTC Call Option 9SMLS0QZ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America... EYKN6V0ZC88VD9IULB80	07/07/2020	07/07/2021	07/07/2021	osing Purcha	6,885	22,160,130	3218.61.....	(1,075,988)	0	(7,845,595)	0	(7,845,595)		3,127,076	0	0	(6,769,607)	0	0	0001.....
S&P 500 OTC Call Option 9SCTS0AR	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Citigroup..... 5493008GOWFH1UU8231	09/14/2020	09/14/2021	09/14/2021	osing Purcha	4,128	14,189,340	3437.34.....	(20,507,326)	0	(4,151,571)	0	(4,151,571)		(18,596,299)	0	0	16,355,755	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0BJ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPFQFN3BB65	02/21/2020	02/19/2021	02/19/2021	osing Purcha	24,398	83,893,743	3438.55.....	(3,443,097)	0	(11,422,168)	0	(11,422,168)		5,064,837	0	0	(7,979,071)	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0WL	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP57OUK5573	09/21/2020	09/21/2021	09/21/2021	osing Purcha	7,238	24,593,783	3397.87.....	(35,709,831)	0	(6,921,844)	0	(6,921,844)		(32,122,151)	0	0	28,787,987	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0JN	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPFQFN3BB65	09/21/2020	09/21/2021	09/21/2021	osing Purcha	5,827	20,313,680	3486.13.....	(28,491,874)	0	(5,058,186)	0	(5,058,186)		(25,989,314)	0	0	23,433,688	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0KK	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPFQFN3BB65	11/20/2020	11/19/2021	11/19/2021	osing Purcha	10,562	38,908,612	3683.83.....	(52,049,536)	0	(10,711,241)	0	(10,711,241)		(48,698,935)	0	0	41,338,295	0	0	0001.....
S&P 500 OTC Call Option 9SMLS0RP	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America... EYKN6V0ZC88VD9IULB80	08/21/2020	08/20/2021	08/20/2021	osing Purcha	6,206	21,628,841	3485.15.....	(30,701,082)	0	(5,936,163)	0	(5,936,163)		(28,119,091)	0	0	24,764,919	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0HD	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPFQFN3BB65	07/14/2020	07/14/2021	07/14/2021	osing Purcha	3,905	13,697,490	3507.68.....	(147,453)	0	(3,384,151)	0	(3,384,151)		1,341,395	0	0	(3,236,698)	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0ZM	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP57OUK5573	12/21/2020	12/21/2021	12/21/2021	osing Purcha	64,000	259,530,880	4055.17.....	(308,609,280)	0	(38,019,840)	0	(38,019,840)		(300,408,326)	0	0	270,589,440	0	0	0001.....
S&P 500 OTC Call Option 9SCSS0GX	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Credit Suisse FB Int E58DKGMJYYJLN8C3868	01/14/2020	01/14/2021	01/14/2021	osing Purcha	3,119	10,535,046	3377.7.....	(448,699)	0	(1,303,243)	0	(1,303,243)		734,505	0	0	(854,544)	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0CJ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPFQFN3BB65	03/13/2020	03/12/2021	03/12/2021	osing Purcha	2,049	5,772,074	2817.02.....	(287,593)	0	(2,307,830)	0	(2,307,830)		1,644,660	0	0	(2,020,237)	0	0	0001.....
S&P 500 OTC Call Option 9SSGS0CZ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Societe Generale. O2RNE8IBXP4R0TD8PU41	10/21/2020	10/21/2021	10/21/2021	osing Purcha	7,050	24,709,968	3504.96.....	(34,959,329)	0	(7,365,981)	0	(7,365,981)		(31,941,141)	0	0	27,593,348	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0QP	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP57OUK5573	02/07/2020	02/05/2021	02/05/2021	osing Purcha	3,420	11,650,504	3406.58.....	(524,662)	0	(1,642,455)	0	(1,642,455)		733,389	0	0	(1,117,793)	0	0	0001.....
S&P 500 OTC Call Option 9SRBS0HX	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	RBC Capital Markets ES7IP3U3RHIGC71XBU11	01/21/2020	01/21/2021	01/21/2021	osing Purcha	8,116	27,954,101	3444.32.....	(1,043,718)	0	(3,317,415)	0	(3,317,415)		1,551,960	0	0	(2,273,697)	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0ZQ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP57OUK5573	12/21/2020	12/21/2021	12/21/2021	osing Purcha	5,504	21,613,988	3926.96.....	(26,825,065)	0	(3,975,374)	0	(3,975,374)		(25,792,448)	0	0	22,849,691	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0KS	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPFQFN3BB65	12/07/2020	12/07/2021	12/07/2021	osing Purcha	2,268	8,720,868	3845.18.....	(11,144,158)	0	(1,908,681)	0	(1,908,681)		(10,628,678)	0	0	9,235,477	0	0	0001.....
S&P 500 OTC Call Option 9SMLS0QX	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America... EYKN6V0ZC88VD9IULB80	07/07/2020	07/07/2021	07/07/2021	osing Purcha	8,227	26,691,679	3244.4.....	(1,161,488)	0	(9,162,657)	0	(9,162,657)		3,682,580	0	0	(8,001,169)	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0VX	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP57OUK5573	08/21/2020	08/20/2021	08/20/2021	osing Purcha	24,228	84,791,943	3499.75.....	(119,674,933)	0	(22,820,838)	0	(22,820,838)		(109,858,939)	0	0	96,854,095	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0SP	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP57OUK5573	04/14/2020	04/14/2021	04/14/2021	osing Purcha	9,320	27,005,352	2897.57.....	(1,584,400)	0	(11,436,479)	0	(11,436,479)		6,528,313	0	0	(9,852,079)	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0JT	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPFQFN3BB65	09/28/2020	09/28/2021	09/28/2021	osing Purcha	6,060	20,657,995	3408.91.....	(30,093,051)	0	(5,718,943)	0	(5,718,943)		(27,123,848)	0	0	24,374,108	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0KI	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPFQFN3BB65	11/20/2020	11/19/2021	11/19/2021	osing Purcha	7,516	27,789,283	3697.35.....	(36,986,687)	0	(7,520,585)	0	(7,520,585)		(34,668,702)	0	0	29,466,102	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0VK	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP57OUK5573	08/14/2020	08/13/2021	08/13/2021	osing Purcha	3,309	12,245,583	3700.69.....	(121,407)	0	(2,539,029)	0	(2,539,029)		737,794	0	0	(2,417,622)	0	0	0001.....

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SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 OTC Call Option 9SMSS0KD	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPFQFN3BB65	11/13/2020	11/12/2021	11/12/2021	osing Purcha	5,947	21,885,912	3680.16.....	(29,407,915)	0	(5,962,997)	0	(5,962,997)		(27,525,280)	0	0	23,444,918	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0VG	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/28/2020	07/28/2021	07/28/2021	osing Purcha	4,442	14,483,585	3260.6.....	(771,176)	0	(5,064,058)	0	(5,064,058)		1,821,500	0	0	(4,292,882)	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0JP	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPFQFN3BB65	09/21/2020	09/21/2021	09/21/2021	osing Purcha	21,203	73,171,977	3451.02.....	(104,022,554)	0	(19,149,914)	0	(19,149,914)		(94,363,916)	0	0	84,872,641	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0UF	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/12/2020	06/14/2021	06/14/2021	osing Purcha	12,209	38,256,413	3133.46.....	(1,787,153)	0	(13,694,713)	0	(13,694,713)		6,453,374	0	0	(11,907,560)	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0ZE	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/20/2020	11/19/2021	11/19/2021	osing Purcha	5,843	21,493,476	3678.5.....	(28,807,568)	0	(5,956,705)	0	(5,956,705)		(26,933,405)	0	0	22,850,863	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0WZ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/21/2020	09/21/2021	09/21/2021	osing Purcha	4,653	15,514,079	3334.21.....	(23,118,756)	0	(4,745,967)	0	(4,745,967)		(20,582,944)	0	0	18,372,789	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0IT	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPFQFN3BB65	08/28/2020	08/27/2021	08/27/2021	osing Purcha	8,459	30,475,493	3602.73.....	(41,821,973)	0	(7,669,268)	0	(7,669,268)		(38,994,415)	0	0	34,152,705	0	0	0001.....
S&P 500 OTC Call Option 9SCTS0AX	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Citigroup..... 5493008GOWFH1UU8231	11/27/2020	11/26/2021	11/26/2021	osing Purcha	7,779	28,642,356	3682.01.....	(38,685,589)	0	(7,099,193)	0	(7,099,193)		(36,184,721)	0	0	31,586,396	0	0	0001.....
S&P 500 OTC Call Option 9SCTS0AV	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Citigroup..... 5493008GOWFH1UU8231	11/06/2020	11/05/2021	11/05/2021	osing Purcha	6,777	24,494,585	3614.37.....	(33,478,312)	0	(7,340,575)	0	(7,340,575)		(31,050,366)	0	0	26,137,737	0	0	0001.....
S&P 500 OTC Call Option 9SMLS0RF	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America... EYKN6V0ZCB8VD9IULB80	07/21/2020	07/21/2021	07/21/2021	osing Purcha	6,821	22,800,147	3342.64.....	(1,015,374)	0	(6,930,477)	0	(6,930,477)		2,488,240	0	0	(5,915,103)	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0TH	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/21/2020	05/21/2021	05/21/2021	osing Purcha	22,449	69,619,737	3101.24.....	(2,550,431)	0	(23,675,164)	0	(23,675,164)		13,041,503	0	0	(21,124,733)	0	0	0001.....
S&P 500 OTC Call Option 9SCSS0GV	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	01/14/2020	01/14/2021	01/14/2021	osing Purcha	317	1,116,005	3520.52.....	(25,100)	0	(87,181)	0	(87,181)		51,532	0	0	(62,081)	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0RT	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/20/2020	03/19/2021	03/19/2021	osing Purcha	30,909	73,950,092	2392.51.....	(4,550,423)	0	(46,999,916)	0	(46,999,916)		37,513,690	0	0	(42,449,493)	0	0	0001.....
S&P 500 OTC Call Option 9SMLS0RV	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America... EYKN6V0ZCB8VD9IULB80	09/14/2020	09/14/2021	09/14/2021	osing Purcha	7,339	25,383,032	3458.65.....	(36,369,736)	0	(7,224,512)	0	(7,224,512)		(33,089,648)	0	0	29,145,224	0	0	0001.....
S&P 500 OTC Call Option 9SRBS0IB	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	RBC Capital Markets ES7IP3U3RHIGC71XBU11	01/21/2020	01/21/2021	01/21/2021	osing Purcha	10,769	36,916,670	3428.05.....	(1,481,491)	0	(4,577,040)	0	(4,577,040)		2,128,562	0	0	(3,095,549)	0	0	0001.....
S&P 500 OTC Call Option 9SUBS0AD	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	UBS..... 5493001KJTIIGC8Y1R12..	11/06/2020	11/05/2021	11/05/2021	osing Purcha	5,816	20,692,572	3557.87.....	(28,910,580)	0	(6,628,263)	0	(6,628,263)		(26,601,264)	0	0	22,282,317	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0IC	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPFQFN3BB65	07/21/2020	07/21/2021	07/21/2021	osing Purcha	23,948	80,361,585	3355.67.....	(3,405,885)	0	(24,020,323)	0	(24,020,323)		8,643,156	0	0	(20,614,438)	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0TX	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/21/2020	05/21/2021	05/21/2021	osing Purcha	14,170	43,221,759	3050.23.....	(1,994,144)	0	(15,666,777)	0	(15,666,777)		8,491,308	0	0	(13,672,633)	0	0	0001.....
S&P 500 OTC Call Option 9SCSS0GT	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	01/14/2020	01/14/2021	01/14/2021	osing Purcha	2,945	10,602,884	3600.3.....	(154,878)	0	(574,982)	0	(574,982)		343,077	0	0	(420,104)	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0YN	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/21/2020	10/21/2021	10/21/2021	osing Purcha	6,684	23,528,148	3520.07.....	(33,087,738)	0	(6,882,582)	0	(6,882,582)		(30,298,479)	0	0	26,205,157	0	0	0001.....
S&P 500 OTC Call Option 9SUBS0AV	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	UBS..... 5493001KJTIIGC8Y1R12..	01/07/2021	12/21/2021	12/21/2021	osing Purcha	2,068	8,386,092	4055.17.....	0	(303,532)	(1,228,516)	0	(1,228,516)		0	0	0	(924,984)	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0ET	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPFQFN3BB65	05/14/2020	05/14/2021	05/14/2021	osing Purcha	12,034	34,968,879	2905.84.....	(2,026,114)	0	(15,259,232)	0	(15,259,232)		8,445,807	0	0	(13,233,118)	0	0	0001.....

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SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 OTC Call Option 9SMLS0QV	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America... EYKN6V0ZCB8VD9IULB80	07/07/2020	07/07/2021	07/07/2021	osing Purcha	1,689	5,546,186	3283.71.....	(201,802)	0	(1,814,695)	0	(1,814,695)		737,262	0	0	(1,612,894)	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0JB	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPFQFN3BB65	09/04/2020	09/07/2021	09/07/2021	osing Purcha	5,920	20,896,238	3529.77.....	(29,245,155)	0	(5,862,339)	0	(5,862,339)		(26,927,605)	0	0	23,382,816	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0SL	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/14/2020	04/14/2021	04/14/2021	osing Purcha	8,526	24,969,244	2928.6.....	(1,308,229)	0	(10,197,608)	0	(10,197,608)		5,862,094	0	0	(8,889,378)	0	0	0001.....
S&P 500 OTC Call Option 9SBCS1AA	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/21/2020	12/21/2021	12/21/2021	osing Purcha	11,669	44,500,082	3813.53.....	(57,531,787)	0	(9,751,783)	0	(9,751,783)		(54,588,641)	0	0	47,780,004	0	0	0001.....
S&P 500 OTC Call Option 9SMLS0RH	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America... EYKN6V0ZCB8VD9IULB80	08/07/2020	08/06/2021	08/06/2021	osing Purcha	6,708	23,170,505	3454.16.....	(934,693)	0	(6,589,671)	0	(6,589,671)		1,970,551	0	0	(5,654,978)	0	0	0001.....
S&P 500 OTC Call Option 9SMLS0RR	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America... EYKN6V0ZCB8VD9IULB80	08/21/2020	08/20/2021	08/20/2021	osing Purcha	6,487	22,500,160	3468.5.....	(32,152,945)	0	(6,312,954)	0	(6,312,954)		(29,372,819)	0	0	25,839,991	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0GH	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPFQFN3BB65	06/19/2020	06/21/2021	06/21/2021	osing Purcha	2,266	7,345,873	3241.78.....	(266,550)	0	(2,227,501)	0	(2,227,501)		1,058,780	0	0	(1,960,951)	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0JR	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPFQFN3BB65	09/28/2020	09/28/2021	09/28/2021	osing Purcha	4,803	16,566,171	3449.13.....	(23,744,735)	0	(4,339,511)	0	(4,339,511)		(21,536,473)	0	0	19,405,225	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0AP	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPFQFN3BB65	02/14/2020	02/12/2021	02/12/2021	osing Purcha	3,626	12,511,404	3450.47.....	(574,568)	0	(1,756,289)	0	(1,756,289)		632,764	0	0	(1,181,721)	0	0	0001.....
S&P 500 OTC Call Option 9SCTS0AH	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Citigroup..... 5493008GOWFH1UU8231	08/21/2020	08/20/2021	08/20/2021	osing Purcha	8,582	30,419,757	3544.6.....	(42,184,049)	0	(7,698,655)	0	(7,698,655)		(38,989,301)	0	0	34,485,394	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0DL	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPFQFN3BB65	04/21/2020	04/21/2021	04/21/2021	osing Purcha	58,793	176,577,132	3003.37.....	(3,635,236)	0	(68,790,750)	0	(68,790,750)		41,809,407	0	0	(65,155,514)	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0YV	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/28/2020	10/28/2021	10/28/2021	osing Purcha	6,221	20,591,261	3309.96.....	(30,958,495)	0	(8,003,068)	0	(8,003,068)		(27,369,044)	0	0	22,955,428	0	0	0001.....
S&P 500 OTC Call Option 9SCTS0AD	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Citigroup..... 5493008GOWFH1UU8231	08/21/2020	08/20/2021	08/20/2021	osing Purcha	20,102	71,827,059	3573.13.....	(98,522,716)	0	(17,459,391)	0	(17,459,391)		(91,450,728)	0	0	81,063,325	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0VE	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/28/2020	07/28/2021	07/28/2021	osing Purcha	6,882	22,501,456	3269.61.....	(1,159,342)	0	(7,783,748)	0	(7,783,748)		2,806,335	0	0	(6,624,407)	0	0	0001.....
S&P 500 OTC Call Option 9SMLS0SB	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America... EYKN6V0ZCB8VD9IULB80	11/06/2020	11/05/2021	11/05/2021	osing Purcha	6,402	22,903,283	3577.52.....	(31,753,856)	0	(7,170,304)	0	(7,170,304)		(29,298,344)	0	0	24,583,552	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0GR	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPFQFN3BB65	06/19/2020	06/21/2021	06/21/2021	osing Purcha	6,809	21,792,749	3200.58.....	(951,762)	0	(6,973,846)	0	(6,973,846)		3,268,865	0	0	(6,022,084)	0	0	0001.....
S&P 500 OTC Call Option 9SUBS0AJ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	UBS..... 5493001KJTIIGC8Y1R12..	12/21/2020	12/21/2021	12/21/2021	osing Purcha	21,980	83,650,825	3805.77.....	(108,462,508)	0	(18,539,251)	0	(18,539,251)		(102,818,644)	0	0	89,923,257	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0IG	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPFQFN3BB65	07/21/2020	07/21/2021	07/21/2021	osing Purcha	3,042	10,067,256	3309.42.....	(509,900)	0	(3,191,879)	0	(3,191,879)		1,134,892	0	0	(2,681,979)	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0KU	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPFQFN3BB65	12/14/2020	12/14/2021	12/14/2021	osing Purcha	1,376	5,218,205	3792.3.....	(6,766,164)	0	(1,158,303)	0	(1,158,303)		(6,406,286)	0	0	5,607,860	0	0	0001.....
S&P 500 OTC Call Option 9SMLS0SX	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America... EYKN6V0ZCB8VD9IULB80	12/07/2020	12/07/2021	12/07/2021	osing Purcha	3,646	13,645,301	3742.54.....	(18,116,938)	0	(3,442,590)	0	(3,442,590)		(17,066,474)	0	0	14,674,348	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0HW	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPFQFN3BB65	07/21/2020	07/21/2021	07/21/2021	osing Purcha	20,763	70,208,008	3381.4.....	(2,655,172)	0	(20,291,472)	0	(20,291,472)		7,363,710	0	0	(17,636,300)	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0YL	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/21/2020	10/21/2021	10/21/2021	osing Purcha	7,375	26,150,570	3545.84.....	(36,406,024)	0	(7,404,058)	0	(7,404,058)		(33,462,525)	0	0	29,001,966	0	0	0001.....

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SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 OTC Call Option 9SCTS0AZ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Citigroup..... 5493008GOWFH1UU8231	12/14/2020	12/14/2021	12/14/2021	osing Purcha	6,671	25,064,815	3757.28.....	(32,926,722)	0	(5,849,200)	0	(5,849,200)		(31,043,461)	0	0	27,077,522	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0RP	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/20/2020	03/19/2021	03/19/2021	osing Purcha	11,875	28,460,338	2396.66.....	(1,720,806)	0	(18,007,725)	0	(18,007,725)		14,391,204	0	0	(16,286,919)	0	0	0001.....
S&P 500 OTC Call Option 9SMLS0ST	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America... EYKN6V0ZCB8VD9IULB80	11/27/2020	11/26/2021	11/26/2021	osing Purcha	8,384	30,995,061	3696.93.....	(41,624,129)	0	(7,526,233)	0	(7,526,233)		(39,010,345)	0	0	34,097,896	0	0	0001.....
S&P 500 OTC Call Option 9SSGS0CP	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Societe Generale. O2RNE8IBXP4R0TD8PU41	10/14/2020	10/14/2021	10/14/2021	osing Purcha	930	3,456,326	3716.48.....	(4,537,089)	0	(671,255)	0	(671,255)		(4,276,960)	0	0	3,865,833	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0FZ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPFGNF3BB65	06/19/2020	06/21/2021	06/21/2021	osing Purcha	52,336	177,930,363	3399.77.....	(2,184,505)	0	(43,178,247)	0	(43,178,247)		21,581,584	0	0	(40,993,742)	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0CZ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPFGNF3BB65	03/20/2020	03/19/2021	03/19/2021	osing Purcha	12,155	28,517,818	2346.18.....	(2,111,614)	0	(19,045,913)	0	(19,045,913)		14,986,912	0	0	(16,934,299)	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0WX	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/21/2020	09/21/2021	09/21/2021	osing Purcha	6,791	22,756,301	3350.95.....	(33,677,791)	0	(6,813,003)	0	(6,813,003)		(30,065,723)	0	0	26,864,789	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0GZ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPFGNF3BB65	06/26/2020	06/28/2021	06/28/2021	osing Purcha	14,856	45,860,175	3086.98.....	(2,285,447)	0	(17,881,127)	0	(17,881,127)		8,404,520	0	0	(15,595,680)	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0DT	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPFGNF3BB65	04/21/2020	04/21/2021	04/21/2021	osing Purcha	15,957	45,060,334	2823.86.....	(2,408,009)	0	(21,534,929)	0	(21,534,929)		12,631,354	0	0	(19,126,920)	0	0	0001.....
S&P 500 OTC Call Option 9SCTS0AT	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Citigroup..... 5493008GOWFH1UU8231	10/21/2020	10/21/2021	10/21/2021	osing Purcha	32,172	113,844,804	3538.63.....	(158,947,696)	0	(32,530,718)	0	(32,530,718)		(145,944,564)	0	0	126,416,979	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0TV	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/21/2020	05/21/2021	05/21/2021	osing Purcha	13,104	40,082,253	3058.78.....	(1,782,406)	0	(14,376,136)	0	(14,376,136)		7,813,912	0	0	(12,593,730)	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0DB	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPFGNF3BB65	03/27/2020	03/26/2021	03/26/2021	osing Purcha	1,983	5,239,304	2642.11.....	(283,710)	0	(2,642,209)	0	(2,642,209)		1,927,624	0	0	(2,358,499)	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0EF	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPFGNF3BB65	04/28/2020	04/28/2021	04/28/2021	osing Purcha	12,678	36,853,805	2906.91.....	(2,209,244)	0	(16,180,551)	0	(16,180,551)		8,759,919	0	0	(13,971,307)	0	0	0001.....
S&P 500 OTC Call Option 9SCTS0AJ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Citigroup..... 5493008GOWFH1UU8231	08/21/2020	08/20/2021	08/20/2021	osing Purcha	11,178	39,313,920	3517.08.....	(55,103,963)	0	(10,335,067)	0	(10,335,067)		(50,718,491)	0	0	44,768,896	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0AR	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPFGNF3BB65	02/14/2020	02/12/2021	02/12/2021	osing Purcha	4,921	16,894,925	3433.23.....	(826,346)	0	(2,468,374)	0	(2,468,374)		888,569	0	0	(1,642,028)	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0GV	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPFGNF3BB65	06/19/2020	06/21/2021	06/21/2021	osing Purcha	8,690	27,621,947	3178.59.....	(1,322,357)	0	(9,091,478)	0	(9,091,478)		4,227,271	0	0	(7,769,121)	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0HQ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPFGNF3BB65	07/21/2020	07/21/2021	07/21/2021	osing Purcha	19,744	67,643,536	3426.03.....	(2,068,381)	0	(18,414,439)	0	(18,414,439)		6,764,772	0	0	(16,346,058)	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0AX	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPFGNF3BB65	02/21/2020	02/19/2021	02/19/2021	osing Purcha	45,486	166,623,405	3663.18.....	(2,190,870)	0	(11,077,206)	0	(11,077,206)		5,170,840	0	0	(8,886,336)	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0WT	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/21/2020	09/21/2021	09/21/2021	osing Purcha	19,403	65,572,244	3379.49.....	(95,919,313)	0	(18,912,104)	0	(18,912,104)		(86,028,251)	0	0	77,007,208	0	0	0001.....
S&P 500 OTC Call Option 9SUBS0AN	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	UBS..... 5493001KJTIIGC8Y1R12..	12/21/2020	12/21/2021	12/21/2021	osing Purcha	5,756	21,591,216	3751.08.....	(28,582,224)	0	(5,169,751)	0	(5,169,751)		(26,918,035)	0	0	23,412,472	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0YB	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/21/2020	10/21/2021	10/21/2021	osing Purcha	8,328	29,727,212	3569.55.....	(41,004,574)	0	(8,163,355)	0	(8,163,355)		(37,818,160)	0	0	32,841,218	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0RV	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/20/2020	03/19/2021	03/19/2021	osing Purcha	17,898	42,730,401	2387.44.....	(2,684,342)	0	(27,306,263)	0	(27,306,263)		21,762,757	0	0	(24,621,921)	0	0	0001.....

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SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 OTC Call Option 9SBCS0UB	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	05/21/2020	05/21/2021	osing Purcha	7,551	22,858,689	3027.24	(1,158,399)	0	(8,522,210)	0	(8,522,210)		4,585,251	0	0	(7,363,811)	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0FF	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley....	4PQUHN3JPFQFN3BB65	05/28/2020	05/28/2021	osing Purcha	8,165	25,393,313	3110.02	(1,246,142)	0	(8,933,245)	0	(8,933,245)		4,381,171	0	0	(7,687,103)	0	0	0001.....
S&P 500 OTC Call Option 9SCSS0HF	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Credit Suisse FB Int	E58DKGMJYYYJLN8C386	01/28/2020	01/28/2021	osing Purcha	5,186	17,272,647	3330.63	(865,595)	0	(2,368,706)	0	(2,368,706)		1,380,522	0	0	(1,503,110)	0	0	0001.....
S&P 500 OTC Call Option 9SCTS0AL	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Citigroup.....	5493008GOWFH1UU8231	08/21/2020	08/20/2021	osing Purcha	10,916	38,288,634	3507.57	(53,867,949)	0	(10,196,636)	0	(10,196,636)		(49,508,648)	0	0	43,671,314	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0SZ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	04/28/2020	04/28/2021	osing Purcha	9,387	27,582,855	2938.41	(1,468,878)	0	(11,684,656)	0	(11,684,656)		6,375,084	0	0	(10,215,778)	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0IX	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley....	4PQUHN3JPFQFN3BB65	08/28/2020	08/27/2021	osing Purcha	6,879	24,520,127	3564.49	(34,156,367)	0	(6,499,830)	0	(6,499,830)		(31,670,830)	0	0	27,656,538	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0XD	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	09/28/2020	09/28/2021	osing Purcha	6,055	20,768,832	3430.03	(29,997,802)	0	(5,586,343)	0	(5,586,343)		(27,127,443)	0	0	24,411,459	0	0	0001.....
S&P 500 OTC Call Option 9SMLS0RZ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America...	EYKN6V0ZC88VD9ULB80	10/14/2020	10/14/2021	osing Purcha	3,914	14,975,042	3826.02	(18,924,151)	0	(2,396,307)	0	(2,396,307)		(18,088,917)	0	0	16,527,844	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0HJ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley....	4PQUHN3JPFQFN3BB65	07/14/2020	07/14/2021	osing Purcha	3,912	12,688,807	3243.56	(671,182)	0	(4,423,455)	0	(4,423,455)		1,645,985	0	0	(3,752,273)	0	0	0001.....
S&P 500 OTC Call Option 9SUS0SAL	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	UBS.....	5493001KJTIGC8Y1R12..	12/21/2020	12/21/2021	osing Purcha	12,200	46,159,920	3783.6	(60,350,838)	0	(10,560,686)	0	(10,560,686)		(57,059,347)	0	0	49,790,152	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0IE	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley....	4PQUHN3JPFQFN3BB65	07/21/2020	07/21/2021	osing Purcha	7,823	26,022,036	3326.35	(1,236,112)	0	(8,075,996)	0	(8,075,996)		2,885,621	0	0	(6,839,884)	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0AH	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley....	4PQUHN3JPFQFN3BB65	02/14/2020	02/12/2021	osing Purcha	5,409	18,833,597	3481.9	(765,682)	0	(2,449,898)	0	(2,449,898)		883,837	0	0	(1,684,217)	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0EZ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley....	4PQUHN3JPFQFN3BB65	05/21/2020	05/21/2021	osing Purcha	7,372	22,232,035	3015.74	(1,179,002)	0	(8,404,965)	0	(8,404,965)		4,505,079	0	0	(7,225,963)	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0WN	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	09/21/2020	09/21/2021	osing Purcha	6,664	22,623,680	3394.91	(32,888,373)	0	(6,392,642)	0	(6,392,642)		(29,570,133)	0	0	26,495,731	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0BB	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley....	4PQUHN3JPFQFN3BB65	02/21/2020	02/19/2021	osing Purcha	25,340	87,750,393	3462.92	(3,258,863)	0	(11,245,639)	0	(11,245,639)		5,031,133	0	0	(7,986,775)	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0IR	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley....	4PQUHN3JPFQFN3BB65	08/28/2020	08/27/2021	osing Purcha	1,462	5,326,680	3643.42	(7,195,686)	0	(1,266,019)	0	(1,266,019)		(6,748,622)	0	0	5,929,667	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0XX	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	10/14/2020	10/14/2021	osing Purcha	4,895	17,343,426	3543.09	(24,316,549)	0	(4,381,857)	0	(4,381,857)		(22,368,005)	0	0	19,934,692	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0YY	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	11/20/2020	11/19/2021	osing Purcha	49,685	193,990,114	3904.4	(240,117,668)	0	(39,428,029)	0	(39,428,029)		(230,901,272)	0	0	200,689,639	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0GN	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley....	4PQUHN3JPFQFN3BB65	06/19/2020	06/21/2021	osing Purcha	8,501	27,297,731	3211.12	(1,143,470)	0	(8,617,209)	0	(8,617,209)		4,049,695	0	0	(7,473,739)	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0XZ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	10/21/2020	10/21/2021	osing Purcha	24,314	87,859,125	3613.52	(119,174,342)	0	(22,764,226)	0	(22,764,226)		(110,610,455)	0	0	96,410,116	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0ZS	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	12/21/2020	12/21/2021	osing Purcha	20,711	80,489,574	3886.32	(101,337,266)	0	(15,800,629)	0	(15,800,629)		(96,996,902)	0	0	85,536,637	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0GX	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley....	4PQUHN3JPFQFN3BB65	06/26/2020	06/28/2021	osing Purcha	1,822	5,691,363	3123.69	(242,472)	0	(2,126,128)	0	(2,126,128)		1,011,001	0	0	(1,883,656)	0	0	0001.....

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SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 OTC Call Option 9SBCS0PH	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	01/14/2020	01/14/2021	osing Purcha	1,648	5,622,729	3411.85	(207,434)	0	(632,321)	0	(632,321)		362,735	0	0	(424,887)	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0JJ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley....	4PQUHN3JPFQFN3BB65	09/21/2020	09/21/2021	osing Purcha	45,077	162,320,474	3600.96	(218,117,235)	0	(33,953,349)	0	(33,953,349)		(202,455,766)	0	0	184,163,887	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0VZ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	08/28/2020	08/27/2021	osing Purcha	3,583	12,728,822	3552.56	(17,815,213)	0	(3,428,250)	0	(3,428,250)		(16,490,039)	0	0	14,386,963	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0CR	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley....	4PQUHN3JPFQFN3BB65	03/13/2020	03/12/2021	osing Purcha	7,361	20,287,063	2756.02	(1,270,646)	0	(8,739,863)	0	(8,739,863)		(6,110,578)	0	0	(7,469,216)	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0VQ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	08/14/2020	08/13/2021	osing Purcha	6,893	23,958,138	3475.72	(962,676)	0	(6,839,786)	0	(6,839,786)		(1,931,947)	0	0	(5,877,110)	0	0	0001.....
S&P 500 OTC Call Option 9SUBS0AB	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	UBS.....	5493001KJTIIGC8Y1R12..	11/06/2020	11/05/2021	osing Purcha	3,047	11,111,373	3646.66	(15,001,905)	0	(3,202,001)	0	(3,202,001)		(13,977,889)	0	0	11,799,904	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0II	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley....	4PQUHN3JPFQFN3BB65	08/14/2020	08/13/2021	osing Purcha	6,178	21,437,598	3469.99	(884,690)	0	(6,165,706)	0	(6,165,706)		(1,736,445)	0	0	(5,281,016)	0	0	0001.....
S&P 500 OTC Call Option 9SMLS0RN	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America...	EYKN6V0ZC88VD9IULB80	08/07/2020	08/06/2021	osing Purcha	3,999	13,592,081	3398.87	(683,189)	0	(4,149,562)	0	(4,149,562)		(1,219,758)	0	0	(3,466,373)	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0EP	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley....	4PQUHN3JPFQFN3BB65	05/14/2020	05/14/2021	osing Purcha	14,486	42,569,284	2938.65	(2,174,491)	0	(17,893,107)	0	(17,893,107)		(9,989,261)	0	0	(15,718,617)	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0ZY	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	12/21/2020	12/21/2021	osing Purcha	12,527	47,989,559	3830.89	(61,645,367)	0	(10,251,345)	0	(10,251,345)		(58,613,764)	0	0	51,394,022	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0BV	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley....	4PQUHN3JPFQFN3BB65	02/28/2020	02/26/2021	osing Purcha	5,786	17,438,425	3013.9	(946,955)	0	(4,612,889)	0	(4,612,889)		(3,388,094)	0	0	(3,665,934)	0	0	0001.....
S&P 500 OTC Call Option 9SUBS0AF	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	UBS.....	5493001KJTIIGC8Y1R12..	11/13/2020	11/12/2021	osing Purcha	6,559	25,807,697	3934.7	(31,715,651)	0	(4,907,116)	0	(4,907,116)		(30,620,746)	0	0	26,808,535	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0SN	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	04/14/2020	04/14/2021	osing Purcha	8,356	24,366,681	2916.07	(1,337,545)	0	(10,098,978)	0	(10,098,978)		(5,789,089)	0	0	(8,761,433)	0	0	0001.....
S&P 500 OTC Call Option 9SMLS0QF	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America...	EYKN6V0ZC88VD9IULB80	01/14/2020	01/14/2021	osing Purcha	3,466	11,566,007	3336.99	(578,267)	0	(1,589,334)	0	(1,589,334)		(875,244)	0	0	(1,011,067)	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0AL	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley....	4PQUHN3JPFQFN3BB65	02/14/2020	02/12/2021	osing Purcha	3,021	10,502,476	3476.49	(436,323)	0	(1,384,645)	0	(1,384,645)		(499,429)	0	0	(948,322)	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0DZ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley....	4PQUHN3JPFQFN3BB65	04/21/2020	04/21/2021	osing Purcha	8,300	23,115,500	2785	(1,427,414)	0	(11,523,886)	0	(11,523,886)		(6,704,755)	0	0	(10,096,472)	0	0	0001.....
S&P 500 OTC Call Option 9SCTS0AP	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Citigroup.....	5493008GOWFXH1UU8231	09/14/2020	09/14/2021	osing Purcha	7,077	24,663,699	3485.05	(34,973,119)	0	(6,779,766)	0	(6,779,766)		(31,949,120)	0	0	28,193,353	0	0	0001.....
S&P 500 OTC Call Option 9SSGS0CH	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Societe Generale.	O2RNE8IBXP4R0TD8PU41	02/21/2020	02/19/2021	osing Purcha	5,364	18,202,680	3393.49	(890,156)	0	(2,752,912)	0	(2,752,912)		(1,197,076)	0	0	(1,862,756)	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0WR	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	09/21/2020	09/21/2021	osing Purcha	6,762	22,869,895	3382.12	(33,418,413)	0	(6,573,137)	0	(6,573,137)		(29,985,039)	0	0	26,845,275	0	0	0001.....
S&P 500 OTC Call Option 9SSGS0CJ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Societe Generale.	O2RNE8IBXP4R0TD8PU41	05/14/2020	05/14/2021	osing Purcha	3,888	12,172,939	3130.9	(207,541)	0	(4,054,990)	0	(4,054,990)		(2,380,796)	0	0	(3,847,448)	0	0	0001.....
S&P 500 OTC Call Option 9SCSS0HB	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	01/28/2020	01/28/2021	osing Purcha	305	1,045,220	3426.95	(35,218)	0	(109,931)	0	(109,931)		69,142	0	0	(74,713)	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0RN	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	03/20/2020	03/19/2021	osing Purcha	27,314	66,217,603	2424.31	(3,561,472)	0	(40,664,810)	0	(40,664,810)		(32,752,115)	0	0	(37,103,338)	0	0	0001.....

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25											
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)											
0509999999	Total-Written Options-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No 108-Call Options and Warrants												#####	(304,191)	#####	0	(3,602,454,968)	XX	#####	0	#####	0	#####	0	#####	0	#####	0	#####	0	#####	0	#####	0	XXX
0569999999	Total-Written Options-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No 108												#####	(304,191)	#####	0	(3,602,454,968)	XX	#####	0	#####	0	#####	0	#####	0	#####	0	#####	0	#####	0	XXX		
Total Written Options																																			
0929999999	Total-Written Options-Call Options and Warrants												#####	(304,191)	#####	0	(3,602,454,968)	XX	#####	0	#####	0	#####	0	#####	0	#####	0	#####	0	#####	0	XXX		
0989999999	Total-Written Options												#####	(304,191)	#####	0	(3,602,454,968)	XX	#####	0	#####	0	#####	0	#####	0	#####	0	#####	0	#####	0	XXX		
Swaps - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Interest Rate																																			
DEUTSCHE BANK	Variable Rate Interest Rate Swap-R SLYBPB9F	Flowserve Corp 34354PAD7	D	Interest Rate	CME Group Inc...	5493003SMMGZR9SHXL9E	11/04/2015	11/15/2023	10/12/2021	Swap Close	0	8,750,000	0.12475	0	0	0	0	0	0	0	0	0	0	0	0	0	0								
DEUTSCHE BANK	Fixed Rate Interest Rate Swap-P SLYBPB9F	Flowserve Corp 34354PAD7	D	Interest Rate	CME Group Inc...	5493003SMMGZR9SHXL9E	11/04/2015	11/15/2023	10/12/2021	Swap Close	0	(8,750,000)	-1.972	0	0	0	0	0	0	0	0	0	0	0	0	0	0								
DEUTSCHE BANK	Variable Rate Interest Rate Swap-R SLYBPB79	National Oilwell Varco Inc 637071AJ0	D	Interest Rate	CME Group Inc...	5493003SMMGZR9SHXL9E	11/04/2015	12/01/2022	04/09/2021	Swap Close	0	2,429,300	0.1905	0	0	0	0	0	0	0	0	0	0	0	0	0	0								
DEUTSCHE BANK	Fixed Rate Interest Rate Swap-P SLYBPB79	National Oilwell Varco Inc 637071AJ0	D	Interest Rate	CME Group Inc...	5493003SMMGZR9SHXL9E	11/04/2015	12/01/2022	04/09/2021	Swap Close	0	(2,429,300)	-1.88	0	0	0	0	0	0	0	0	0	0	0	0	0	0								
JP MORGAN SECURITIES LLC	Variable Rate Interest Rate Swap-R SLYBN6G4	Yamana Gold Inc 98462YAB6	D	Interest Rate	CME Group Inc...	5493003SMMGZR9SHXL9E	08/06/2015	07/15/2024	09/07/2021	Swap Close	0	2,300,000	0.12613	0	0	0	0	0	0	0	0	0	0	0	0	0	0								
JP MORGAN SECURITIES LLC	Fixed Rate Interest Rate Swap-P SLYBN6G4	Yamana Gold Inc 98462YAB6	D	Interest Rate	CME Group Inc...	5493003SMMGZR9SHXL9E	08/06/2015	07/15/2024	09/07/2021	Swap Close	0	(2,300,000)	-2.26	0	0	0	0	0	0	0	0	0	0	0	0	0	0								
JP MORGAN SECURITIES LLC	Variable Rate Interest Rate Swap-R SLYBD74H	INGRAM MICRO INC 457153AG9	D	Interest Rate	CME Group Inc...	5493003SMMGZR9SHXL9E	02/05/2015	12/15/2024	08/13/2021	Swap Close	0	4,375,000	0.11888	0	0	0	0	0	0	0	0	0	0	0	0	0	0								
JP MORGAN SECURITIES LLC	Fixed Rate Interest Rate Swap-P SLYBD74H	INGRAM MICRO INC 457153AG9	D	Interest Rate	CME Group Inc...	5493003SMMGZR9SHXL9E	02/05/2015	12/15/2024	08/13/2021	Swap Close	0	(4,375,000)	-1.9475	0	0	0	0	0	0	0	0	0	0	0	0	0	0								
JP MORGAN SECURITIES LLC	Variable Rate Interest Rate Swap-R SLYBS3J3	International Paper Co 460146CL5	D	Interest Rate	CME Group Inc...	5493003SMMGZR9SHXL9E	02/17/2016	01/15/2026	10/28/2021	Swap Close	0	8,250,000	0.12613	0	0	0	0	0	0	0	0	0	0	0	0	0	0								
JP MORGAN SECURITIES LLC	Fixed Rate Interest Rate Swap-P SLYBS3J3	International Paper Co 460146CL5	D	Interest Rate	CME Group Inc...	5493003SMMGZR9SHXL9E	02/17/2016	01/15/2026	10/28/2021	Swap Close	0	(8,250,000)	-1.6735	0	0	0	0	0	0	0	0	0	0	0	0	0	0								
JP MORGAN SECURITIES LLC	Variable Rate Interest Rate Swap-R SLYBN101	CF INDUSTRIES INC 12527GAC7	D	Interest Rate	CME Group Inc...	5493003SMMGZR9SHXL9E	08/04/2015	06/01/2023	09/10/2021	Swap Close	0	830,000	0.11988	0	0	0	0	0	0	0	0	0	0	0	0	0	0								
JP MORGAN SECURITIES LLC	Fixed Rate Interest Rate Swap-P SLYBN101	CF INDUSTRIES INC 12527GAC7	D	Interest Rate	CME Group Inc...	5493003SMMGZR9SHXL9E	08/04/2015	06/01/2023	09/10/2021	Swap Close	0	(830,000)	-2.103	0	0	0	0	0	0	0	0	0	0	0	0	0	0								
JP MORGAN SECURITIES LLC	Pitney Bowes Inc Variable Rate Interest Rate Swap-R SLYBWRV	Pitney Bowes Inc 724479AJ9	D	Interest Rate	CME Group Inc...	5493003SMMGZR9SHXL9E	01/22/2015	03/15/2024	03/18/2021	Swap Close	0	5,500,000	0.2165	0	0	0	0	0	0	0	0	0	0	0	0	0	0								
JP MORGAN SECURITIES LLC	Pitney Bowes Inc Fixed Rate Interest Rate Swap-P SLYBWRV	Pitney Bowes Inc 724479AJ9	D	Interest Rate	CME Group Inc...	5493003SMMGZR9SHXL9E	01/22/2015	03/15/2024	03/18/2021	Swap Close	0	(5,500,000)	-1.97	0	0	0	0	0	0	0	0	0	0	0	0	0	0								
0999999999	Total-Swaps-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108-Interest Rate												#####	0	#####	0	(1,121,065)	#####	0	(345,780)	0	XX	#####	0	#####	0	#####	0	#####	0	#####	0	XXX		
1049999999	Total-Swaps-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108												#####	0	#####	0	(1,121,065)	#####	0	(345,780)	0	XX	#####	0	#####	0	#####	0	#####	0	#####	0	XXX		

E19.59

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25	
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)	
Total Swaps																									
1359999999. Total-Swaps-Interest Rate.....												0	0	(1,121,065)	(345,780)	0	XXX	0	0	0	(1,121,065)	0	0	0	XXX
1409999999. Total-Swaps.....												0	0	(1,121,065)	(345,780)	0	XXX	0	0	0	(1,121,065)	0	0	0	XXX
TOTALS																									
1689999999. Total-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108.....												338,779,542	1,485,850	691,152,365	(345,780)	692,273,430	XXX	196,984,288	0	0	349,502,765	0	0	0	XXX
1759999999. TOTAL.....												338,779,542	1,485,850	691,152,365	(345,780)	692,273,430	XXX	196,984,288	0	0	349,502,765	0	0	0	XXX

(a)

Code	Description of Hedged Risk(s)
0001	The hedge effectiveness cannot be measured at inception. At 12/31/2021 The change in fair value of the derivative hedging instrument is 100.2% 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 December 31 of Current Year

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																					
ESH2.....	.....7	1,665,475	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	03/18/2022	CME..... SNZ20JLFK8MNNCLQOF3	12/15/2021	.....4,627.9000	.....4,758.5000	.....1,456,376	.....1,456,376	.....45,710	.....0	.....0	.....0	.....45,710	.....75,600	.....0001	.....50
1519999999. Total-Long Futures-Hedging Effective-Excluding Variable Annuities Under SSAP No. 108.....												.....1,456,376	.....1,456,376	.....45,710	.....0	.....0	.....0	.....45,710	.....75,600	XXX	XXX
1579999999. Total-Long Futures.....												.....1,456,376	.....1,456,376	.....45,710	.....0	.....0	.....0	.....45,710	.....75,600	XXX	XXX
Short Futures																					
Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108																					
ESH2.....	.....32	7,613,600	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	03/18/2022	CME..... SNZ20JLFK8MNNCLQOF3	12/15/2021	.....4,627.7500	.....4,758.5000	.....(209,200)	.....(209,200)	.....(209,200)	.....0	.....0	.....0	.....(209,200)	.....345,600	.....0001	.....50
1589999999. Total-Short Futures-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108.....												.....(209,200)	.....(209,200)	.....(209,200)	.....0	.....0	.....0	.....(209,200)	.....345,600	XXX	XXX
1649999999. Total-Short Futures.....												.....(209,200)	.....(209,200)	.....(209,200)	.....0	.....0	.....0	.....(209,200)	.....345,600	XXX	XXX
Totals																					
1689999999. Total-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108.....												.....1,247,176	.....1,247,176	.....(163,490)	.....0	.....0	.....0	.....(163,490)	.....421,200	XXX	XXX
1759999999. TOTAL.....												.....1,247,176	.....1,247,176	.....(163,490)	.....0	.....0	.....0	.....(163,490)	.....421,200	XXX	XXX

E20

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
JPM	...8,804,530	...(7,632,111)	...1,410,666
Total Net Cash Deposits.....	...8,804,530	...(7,632,111)	...1,410,666

(a)	Code	Description of Hedged Risk(s)
	0001	The hedge effectiveness cannot be measured at inception. At 12/31/2021 The change in fair value of the derivative hedging instrument is 100.2% 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 2

Futures Contracts Terminated December 31 of Current Year

1 Ticker Symbol	2 Number of Contracts	3 Notional Amount	4 Description	5 Description of Item(s) Hedged, Used for Income Generation or Replicated	6 Schedule / Exhibit Identifier	7 Type(s) of Risk(s) (a)	8 Date of Maturity or Expiration	9 Exchange	10 Trade Date	11 Transaction Price	12 Termination Date	13 Termination Price	14 Indicate Exercise, Expiration, Maturity or Sale	15 Cumulative Variation Margin at Termination	Change in Variation Margin			19 Hedge Effectiveness at Inception and at Termination (b)	20 Value of One (1) Point	
															16 Gain (Loss) Recognized in Current Year	17 Gain (Loss) Used to Adjust Basis of Hedged Item	18 Deferred			
Long Futures																				
Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108																				
ESH1	10	1,884,000	S&P500 EMINI FUT	Fixed Annuity Hedge	N/A	Equity/Index	03/19/2021	CME	SNZ20JLFFK8MNNCLQOF3	12/11/2020	3,660.8500	02/01/2021	3,768.0000	Closing Sale	53,575	53,575	0	0	0001	50
ESH1	7	1,379,770	S&P500 EMINI FUT	Fixed Annuity Hedge	N/A	Equity/Index	03/19/2021	CME	SNZ20JLFFK8MNNCLQOF3	12/11/2020	3,660.8500	03/15/2021	3,942.2000	Closing Sale	98,473	98,473	0	0	0001	50
ESM1	7	1,476,510	S&P500 EMINI FUT	Fixed Annuity Hedge	N/A	Equity/Index	06/18/2021	CME	SNZ20JLFFK8MNNCLQOF3	03/15/2021	3,932.8000	06/10/2021	4,218.6000	Closing Sale	100,030	100,030	0	0	0001	50
ESU1	7	1,560,405	S&P500 EMINI FUT	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2021	CME	SNZ20JLFFK8MNNCLQOF3	06/10/2021	4,209.2500	09/13/2021	4,458.3000	Closing Sale	87,168	87,168	0	0	0001	50
ESZ1	7	1,622,950	S&P500 EMINI FUT	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2021	CME	SNZ20JLFFK8MNNCLQOF3	09/13/2021	4,448.6500	12/15/2021	4,637.0000	Closing Sale	65,923	65,923	0	0	0001	50
1519999999. Total-Long Futures-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108															405,168	405,169	0	0	XXX	XXX
1579999999. Total-Long Futures															405,168	405,169	0	0	XXX	XXX
Short Futures																				
Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108																				
ESZ1	10	2,318,500	S&P500 EMINI FUT	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2021	CME	SNZ20JLFFK8MNNCLQOF3	10/01/2021	4,320.2500	12/15/2021	4,637.0000	Closing Purchase	(158,375)	(158,375)	0	0	0001	50
ESZ1	22	5,100,700	S&P500 EMINI FUT	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2021	CME	SNZ20JLFFK8MNNCLQOF3	12/07/2021	4,685.7500	12/15/2021	4,637.0000	Closing Purchase	53,625	53,625	0	0	0001	50
1589999999. Total-Short Futures-Hedging Effective															(104,750)	(104,750)	0	0	XXX	XXX
1649999999. Total-Short Futures															(104,750)	(104,750)	0	0	XXX	XXX
Totals																				
1689999999. Total-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108															300,418	300,419	0	0	XXX	XXX
1759999999. TOTAL															300,418	300,419	0	0	XXX	XXX

E21

(a)	Code	Description of Hedged Risk(s)
	0001	The hedge effectiveness cannot be measured at inception. At 12/31/2021 The change in fair value of the derivative hedging instrument is 100.2% of the opposite change in the fair value of the hedged item attributable to the hedged risk, which is within the 80-125 percent range allowed.

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

1 Description of Exchange, Counterparty or Central Clearinghouse	2 Master Agreement (Y or N)	3 Credit Support Annex (Y or N)	Counterparty Offset		Book Adjusted Carrying Value			Fair Value			12 Potential Exposure	13 Off-Balance Sheet Exposure
			4 Fair Value of Acceptable Collateral	5 Present Value of Financing Premium	6 Contracts with Book/Adjusted Carrying Value > 0	7 Contracts with Book/Adjusted Carrying Value < 0	8 Exposure Net of Collateral	9 Contracts with Fair Value > 0	10 Contracts with Fair Value < 0	11 Exposure Net of Collateral		
Exchange Traded Derivatives												
019999999. Aggregate Sum of Exchange Traded.....	XXX	XXX	XXX	0	430,069,124	(337,260,530)	430,069,124	430,069,124	(337,260,530)	0	421,200	421,200
Over-the-Counter NAIC 1 Designation												
Bank of America..... EYKN6V0ZCB8VD9IULB80.....	Y.....	Y.....	34,000,243	0	58,792,879	(41,312,694)	0	58,792,879	(41,312,694)	0	0	0
Barclays Bank PLC..... G5GSEF7VJP5I7OUK5573.....	Y.....	Y.....	57,448,000	0	168,899,531	(111,307,628)	143,903	168,899,531	(111,307,628)	143,903	0	0
Citigroup..... 5493008GOWFHX1UU8231.....	Y.....	Y.....	27,093,000	0	66,344,096	(39,485,209)	0	66,344,096	(39,485,209)	0	0	0
Credit Suisse FB Int..... E58DKGMJYYYJLN8C3868.....	Y.....	Y.....	100,429,000	0	258,700,391	(158,298,713)	0	258,700,391	(158,298,713)	0	0	0
Morgan Stanley..... 4PQUHN3JPFGFNF3BB653.....	Y.....	Y.....	94,918,000	0	477,827,118	(382,823,940)	85,178	477,827,118	(382,823,940)	85,178	0	0
RBC Capital Markets..... ES7IP3U3RHIGC71XBU11.....	Y.....	Y.....	20,637,000	0	34,394,605	(14,215,401)	0	34,394,605	(14,215,401)	0	0	0
Societe Generale..... O2RNE8IBXP4R0TD8PU41.....	Y.....	Y.....	20,203,000	0	32,413,236	(12,026,893)	183,343	32,413,236	(12,026,893)	183,343	0	0
UBS..... 5493001KJTIIGC8Y1R12.....	Y.....	Y.....	9,549,000	0	52,614,347	(42,848,442)	216,905	52,614,347	(42,848,442)	216,905	0	0
Wells Fargo..... KB1H1DSPRFMYMCUFXT09....	Y.....	Y.....	116,700,000	0	328,208,087	(211,989,412)	0	328,208,087	(211,989,412)	0	0	0
029999999. Total NAIC 1 Designation.....			480,977,243	0	1,478,194,290	(1,014,308,332)	629,329	1,478,194,290	(1,014,308,332)	629,329	0	0
089999999. Aggregate Sum of Central Clearinghouse (Excluding Exchange Traded).....	XXX	XXX	0	0	8,116,640	0	8,116,640	0	(7,344,309)	0	1,813,973	1,813,973
099999999. Gross Totals.....			480,977,243	0	1,916,380,054	(1,351,568,862)	438,815,093	1,908,263,414	(1,358,913,171)	629,329	2,235,173	2,235,173
1. Offset per SSAP No. 64.....					0	0						
2. Net after right of offset per SSAP No. 64.....					1,916,380,054	(1,351,568,862)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

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.....	5,234,040	5,250,000	5,249,867	12/31/2022.	.....IV.....
J.P. Morgan Securities LLC.....	ZBUT11V806EZRTWT807...	CASH.....	CASH.....	8,229,801	8,229,801	8,229,801		.....V.....
J.P. Morgan Securities LLC.....	ZBUT11V806EZRTWT807...	CASH.....	CASH.....	1,247,176	1,247,176	1,247,176		.....V.....
CBOE.....	529900RLNSGA90UPEH54...	CASH.....	CASH.....	115,617	115,617	115,617		.....V.....
0199999999. Totals.....				14,826,635	14,842,594	14,842,461	XXX	XXX
Collateral Pledged to Reporting Entity								
Bank of America.....	EYKN6V0ZCB8VD9IULB80...	TREASURY.....	912828 M8 0 United States Treasury 2% Due 11/30/2022 MN30.....	1,465,354	1,442,000	XXX	11/30/2022.	.....IV.....
Bank of America.....	EYKN6V0ZCB8VD9IULB80...	TREASURY.....	912828 P3 8 United States Treasury 1 3/4% Due 1/31/2023 JJ31.....	1,322,582	1,295,000	XXX	01/31/2023.	.....IV.....
Bank of America.....	EYKN6V0ZCB8VD9IULB80...	TREASURY.....	912828 Q2 9 United States Treasury 1 1/2% Due 3/31/2023 MS31.....	408,455	402,000	XXX	03/31/2023.	.....IV.....
Bank of America.....	EYKN6V0ZCB8VD9IULB80...	TREASURY.....	912828 W4 8 United States Treasury 2 1/8% Due 2/29/2024 FA28.....	98,423	95,000	XXX	02/29/2024.	.....IV.....
Bank of America.....	EYKN6V0ZCB8VD9IULB80...	TREASURY.....	912828 X7 0 United States Treasury 2% Due 4/30/2024 AO30.....	13,227,686	12,834,000	XXX	04/30/2024.	.....IV.....
Bank of America.....	EYKN6V0ZCB8VD9IULB80...	TREASURY.....	912828 XT 2 United States Treasury 2% Due 5/31/2024 MN30.....	477,623	464,000	XXX	05/31/2024.	.....IV.....
Barclays Bank PLC.....	G5GSEF7VJP5I7OUK5573...	CASH.....	09199N ND 9 CASH.....	57,448,000	57,448,000	XXX		.....V.....
Credit Suisse FB Int.....	E58DKGMJYYYJLN8C3868...	CASH.....	09199N ND 9 CASH.....	100,429,000	100,429,000	XXX		.....V.....
RBC Capital Markets.....	ES7IP3U3RHIGC71XBU11...	CASH.....	09199N ND 9 CASH.....	20,637,000	20,637,000	XXX		.....V.....
Bank of America.....	EYKN6V0ZCB8VD9IULB80...	CASH.....	09199N ND 9 CASH.....	17,000,122	17,000,122	XXX		.....V.....
Societe Generale.....	O2RNE8IBXP4R0TD8PU41...	CASH.....	09199N ND 9 CASH.....	20,203,000	20,203,000	XXX		.....V.....
Morgan Stanley.....	4PQUHN3JPFGFNF3BB653...	CASH.....	09199N ND 9 CASH.....	94,918,000	94,918,000	XXX		.....V.....
Citigroup.....	5493008GOWFHX1UU8231...	CASH.....	09199N ND 9 CASH.....	27,093,000	27,093,000	XXX		.....V.....
UBS.....	5493001KJTIIIC8Y1R12...	CASH.....	09199N ND 9 CASH.....	9,549,000	9,549,000	XXX		.....V.....
WellsFargo.....	KB1H1DSPRFMYMCUFXT09...	CASH.....	09199N ND 9 CASH.....	116,700,000	116,700,000	XXX		.....V.....
0299999999. Totals.....				480,977,243	480,509,122	XXX	XXX	XXX

E23

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

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

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

SCHEDULE E - PART 1 - CASH

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
Open Depositories						
JP Morgan Chase..... New York, NY.....		0.00	.....0	.....0	.....62,542,504	XXX
JP Morgan Chase..... Dallas, TX.....		0.00	.....0	.....0	.....1,952,159	XXX
JP Morgan Chase..... San Antonio, TX.....		0.00	.....0	.....0	.....(40,785,267)	XXX
BNY Melon..... Pittsburgh PA.....		0.00	.....0	.....0	.....4,181,523	XXX
0199998. Deposits in.....1 depositories that do not exceed allowable limits in any one depository (see Instructions) - Open Depositories	XXX	XXX	.....0	.....0	.....(1,624)	XXX
0199999. Total - Open Depositories.....	XXX	XXX	.....0	.....0	.....27,889,295	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	.....0	.....0	.....27,889,295	XXX
0599999. Total Cash.....	XXX	XXX	.....0	.....0	.....27,889,295	XXX

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR

1. January.....(5,941,731)	4. April.....1,484,918	7. July.....11,698,744	10. October.....16,762,131
2. February.....33,899,182	5. May.....42,539,336	8. August.....23,358,366	11. November.....10,685,372
3. March.....47,508,261	6. June.....4,424,132	9. September.....28,610,141	12. December.....27,889,295

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due & Accrued	9 Amount Received During Year	
Exempt Money Market Mutual Funds as Identified by the SVO									
09248U 70 0	Blackrock Fed fund # 0081.....		00/00/0000.....	.....0.000		.....0	.....0	.....891
8599999. Total - Exempt Money Market Mutual Funds as Identified by the SVO.....						00891
9999999. Total - Cash Equivalents.....						00891

Line Nuber	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:			
1A.	1A	1B	1C	1D
	.....0	.....0	.....0	.....0
1B.	1E	1F	1G	
	.....0	.....0	.....0	
1C.	2A	2B	2C	
	.....0	.....0	.....0	
1D.	3A	3B	3C	
	.....0	.....0	.....0	
1E.	4A	4B	4C	
	.....0	.....0	.....0	
1F.	5A	5B	5C	
	.....0	.....0	.....0	
	6			
	.....0			

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits for the Benefit of All Policyholders		All Other Special Deposits	
			3 Book/Adjusting Carrying Value	4 Fair Value	5 Book/Adjusting Carrying Value	6 Fair Value
1. Alabama.....AL			0	0	0	0
2. Alaska.....AK			0	0	0	0
3. Arizona.....AZ			0	0	0	0
4. Arkansas.....AR	B...	State requirement.....	0	0	133,308	174,150
5. California.....CA			0	0	0	0
6. Colorado.....CO			0	0	0	0
7. Connecticut.....CT			0	0	0	0
8. Delaware.....DE			0	0	0	0
9. District of Columbia.....DC			0	0	0	0
10. Florida.....FL			0	0	0	0
11. Georgia.....GA	B...	State requirement.....	0	0	56,996	69,375
12. Hawaii.....HI			0	0	0	0
13. Idaho.....ID			0	0	0	0
14. Illinois.....IL			0	0	0	0
15. Indiana.....IN			0	0	0	0
16. Iowa.....IA			0	0	0	0
17. Kansas.....KS			0	0	0	0
18. Kentucky.....KY			0	0	0	0
19. Louisiana.....LA			0	0	0	0
20. Maine.....ME			0	0	0	0
21. Maryland.....MD			0	0	0	0
22. Massachusetts.....MA	B...	State requirement.....	0	0	233,611	275,886
23. Michigan.....MI			0	0	0	0
24. Minnesota.....MN			0	0	0	0
25. Mississippi.....MS			0	0	0	0
26. Missouri.....MO			0	0	0	0
27. Montana.....MT			0	0	0	0
28. Nebraska.....NE			0	0	0	0
29. Nevada.....NV			0	0	0	0
30. New Hampshire.....NH			0	0	0	0
31. New Jersey.....NJ			0	0	0	0
32. New Mexico.....NM	B...	State requirement.....	0	0	213,554	212,591
33. New York.....NY			0	0	0	0
34. North Carolina.....NC	B...	State requirement.....	0	0	415,967	465,798
35. North Dakota.....ND			0	0	0	0
36. Ohio.....OH			0	0	0	0
37. Oklahoma.....OK			0	0	0	0
38. Oregon.....OR			0	0	0	0
39. Pennsylvania.....PA			0	0	0	0
40. Rhode Island.....RI			0	0	0	0
41. South Carolina.....SC			0	0	0	0
42. South Dakota.....SD			0	0	0	0
43. Tennessee.....TN			0	0	0	0
44. Texas.....TX	B...	State requirement.....	2,180,974	2,854,208	0	0
45. Utah.....UT			0	0	0	0
46. Vermont.....VT			0	0	0	0
47. Virginia.....VA	B...	State requirement.....	0	0	115,510	120,809
48. Washington.....WA			0	0	0	0
49. West Virginia.....WV			0	0	0	0
50. Wisconsin.....WI			0	0	0	0
51. Wyoming.....WY			0	0	0	0
52. American Samoa.....AS			0	0	0	0
53. Guam.....GU			0	0	0	0
54. Puerto Rico.....PR			0	0	0	0
55. US Virgin Islands.....VI			0	0	0	0
56. Northern Mariana Islands.....MP			0	0	0	0
57. Canada.....CAN			0	0	0	0
58. Aggregate Alien and Other.....OT	XXX	XXX	0	0	0	0
59. Total.....	XXX	XXX	2,180,974	2,854,208	1,168,946	1,318,609

DETAILS OF WRITE-INS

5801.			0	0	0	0
5802.			0	0	0	0
5803.			0	0	0	0
5898. Summary of remaining write-ins for line 58 from overflow page.....	XXX	XXX	0	0	0	0
5899. Total (Lines 5801 thru 5803+5898) (Line 58 above).....	XXX	XXX	0	0	0	0